ISO 20022

Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - EMIR Refit - Fast Track Maintenance 2023

Message Definition Report - Part 2

Approved by the Securities SEG on 17 August 2023

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - EMIR Refit - Fast Track Maintenance 2023.

August 2023

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1 Message Set Overview

Introduction

This message set includes all EMIR Refit messages related to fast track maintenance 2023 - see MCR #225, submitted by European Securities and Markets Authority (ESMA).

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.029.001.04 DerivativesTradeReportQueryV04	The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.
auth.030.001.03 DerivativesTradeReportV03	The DerivativesTradeReport message is sent by the report submitting entity to the trade repository (TR) to report on the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.090.001.02 DerivativesTradePositionSetReportV02	The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.
auth.091.001.02 DerivativesTradeReconciliationStatisticalReportV02	The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the reporting counterparty, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.
auth.092.001.04 DerivativesTradeRejectionStatisticalReportV04	The DerivativesTradeRejectionStatisticalReport message is sent by the trade repository (TR) to the report submitting entity, identifying the transactions rejected and the reasons for a rejection.
auth.106.001.01 DerivativesTradeWarningsReportV01	The DerivativesTradeWarningsReport is sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.107.001.01 DerivativesTradeStateReportV01	The DerivativesTradeStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

MessageDefinition	Definition
auth.108.001.01 DerivativesTradeMarginDataReportV01	The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.109.001.01 DerivativesTradeMarginDataTransactionStateReportV01	The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

2 auth.029.001.04 DerivativesTradeReportQueryV04

2.1 MessageDefinition Functionality

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

Outline

The DerivativesTradeReportQueryV04 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRptQry>	[1..1]			
	RequestingAuthority *<RqstngAuthrty>*	[1..1]	±		8
	TradeQueryData *<TradQryData>*	[1..1]			9
{Or	**AdHocQuery** *<AdHocQry>*	[1..1]		C15	9
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[0..1]	Indicator		10
	MarginLifeCycleHistory *<MrgnLifeCyclHstry>*	[0..1]	Indicator		11
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		11
	TradePartyCriteria *<TradPtyCrit>*	[0..1]	±	C6	11
	FinancialInstrumentCriteria *<FinInstrmCrit>*	[0..1]	±	C7	12
	TimeCriteria *<TmCrit>*	[0..1]	±	C11	13
	OtherCriteria *<OthrCrit>*	[0..1]		C12	14
	ActionType *<ActnTp>*	[0..*]	CodeSet		14
	ExecutionVenue *<ExctnVn>*	[0..1]	±		15
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..1]	CodeSet		15
	CorporateSector *<CorpSctr>*	[0..1]	±	C13	15
	AssetClass *<AsstClss>*	[0..*]	CodeSet		16
	ProductClassification *<PdctClssfctn>*	[0..1]	±		16
	Level *<Lvl>*	[0..1]	CodeSet		17
	EventType *<EvtTp>*	[0..*]	CodeSet		17
Or}	**RecurrentQuery** *<RcrntQry>*	[1..1]	±		18
	SupplementaryData *<SplmtryData>*	[0..*]	±	C14	18

2.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 Frequency1Rule

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

C4 Frequency2Rule

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

C5 Frequency3Rule

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

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 SupplementaryDataRule

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

C15 TimeCriteriaReportingDateTimeRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Indicates the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 3078 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3078
Or	LegalEntityIdentifier *<LglNttyIdr>*	[1..1]	IdentifierSet		3078
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		3078
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		3079

2.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

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

TradeQueryData <TradQryData> contains one of the following **TradeReportQuery17Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**AdHocQuery** *<AdHocQry>*	[1..1]		C15	9
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[0..1]	Indicator		10
	MarginLifeCycleHistory *<MrgnLifeCyclHstry>*	[0..1]	Indicator		11
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		11
	TradePartyCriteria *<TradPtyCrit>*	[0..1]	±	C6	11
	FinancialInstrumentCriteria *<FinInstrmCrit>*	[0..1]	±	C7	12
	TimeCriteria *<TmCrit>*	[0..1]	±	C11	13
	OtherCriteria *<OthrCrit>*	[0..1]		C12	14
	ActionType *<ActnTp>*	[0..*]	CodeSet		14
	ExecutionVenue *<ExctnVn>*	[0..1]	±		15
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..1]	CodeSet		15
	CorporateSector *<CorpSctr>*	[0..1]	±	C13	15
	AssetClass *<AsstClss>*	[0..*]	CodeSet		16
	ProductClassification *<PdctClssfctn>*	[0..1]	±		16
	Level *<Lvl>*	[0..1]	CodeSet		17
	EventType *<EvtTp>*	[0..*]	CodeSet		17
Or}	**RecurrentQuery** *<RcrntQry>*	[1..1]	±		18

2.4.2.1 AdHocQuery <AdHocQry>

Presence: [1..1]

Definition: Query criteria specifically applied to ad-hoc queries.

Impacted by: C15 "TimeCriteriaReportingDateTimeRule"

AdHocQuery <AdHocQry> contains the following **TradeQueryCriteria14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[0..1]	Indicator		10
	MarginLifeCycleHistory *<MrgnLifeCyclHstry>*	[0..1]	Indicator		11
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		11
	TradePartyCriteria *<TradPtyCrit>*	[0..1]	±	C6	11
	FinancialInstrumentCriteria *<FinInstrmCrit>*	[0..1]	±	C7	12
	TimeCriteria *<TmCrit>*	[0..1]	±	C11	13
	OtherCriteria *<OthrCrit>*	[0..1]		C12	14
	ActionType *<ActnTp>*	[0..*]	CodeSet		14
	ExecutionVenue *<ExctnVn>*	[0..1]	±		15
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..1]	CodeSet		15
	CorporateSector *<CorpSctr>*	[0..1]	±	C13	15
	AssetClass *<AsstClss>*	[0..*]	CodeSet		16
	ProductClassification *<PdctClssfctn>*	[0..1]	±		16
	Level *<Lvl>*	[0..1]	CodeSet		17
	EventType *<EvtTp>*	[0..*]	CodeSet		17

Constraints

- **TimeCriteriaReportingDateTimeRule**

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

```
On Condition
    /TradeLifeCycleHistory is equal to value 'false'
Following Must be True
    /TimeCriteria/ReportingDateTime Must be absent
```

2.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [0..1]

Definition: Field to define whether the query response file will include all reports submitted for a trade [true] or only the current state of the trade [false].

If false is selected, the reporting timestamp field cannot be used.

Usage: In case TradeLifeCycleHistory is not reported, the filter shall not be used to query the database of Trade Repository.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

2.4.2.1.2 MarginLifeCycleHistory <MrgnLifeCyclHstry>

Presence: [0..1]

Definition: Field to define whether the query response file will include all reports submitted for a margin [true] or only the current state of the margin [false].

If false is selected, the reporting timestamp field cannot be used.

Usage: In case MarginLifeCycleHistory is not reported, the filter shall not be used to query the database of Trade Repository.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

2.4.2.1.3 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

Definition: Field to define whether if the query response file will include all trades or only the outstanding trades.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

2.4.2.1.4 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: C6 "OneElementPresentRule"

TradePartyCriteria <TradPtyCrit> contains the following elements (see "TradePartyQueryCriteria7" on page 3018 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Operator *<Oprtr>*	[1..1]	CodeSet		3018
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		3019
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		3019
	Beneficiary *<Bnfcry>*	[0..1]	±		3019
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		3020
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		3020
	Broker *<Brkr>*	[0..1]	±		3020
	CCP *<CCP>*	[0..1]	±		3020
	ClearingMember *<ClrMmb>*	[0..1]	±		3021

Constraints

- **OneElementPresentRule**

  At least one element must be present.

2.4.2.1.5 FinancialInstrumentCriteria <FinInstrmCrit>

Presence: [0..1]

Definition: Indicates the query criteria related to financial instruments.

Impacted by: C7 "OneElementPresentRule"

FinancialInstrumentCriteria <FinInstrmCrit> contains the following elements (see "TradeSecurityIdentificationQueryCriteria3" on page 3038 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Operator *<Oprtr>*	[1..1]	CodeSet		3039
	Identification *<Id>*	[0..*]	±		3039
	ContractType *<CtrctTp>*	[0..*]	CodeSet		3040
	ISIN *<ISIN>*	[0..*]		C8	3040
	Identifier *<Idr>*	[0..*]	IdentifierSet		3040
	NotReported *<NotRptd>*	[0..1]	CodeSet		3041
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..*]		C9	3041
	Identifier *<Idr>*	[0..*]	Text		3041
	NotReported *<NotRptd>*	[0..1]	CodeSet		3041
	UnderlyingInstrumentIdentification *<UndrlygInstrmId>*	[0..*]	±		3042

Constraints

- **OneElementPresentRule**

  At least one element must be present.

2.4.2.1.6 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C11 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following elements (see "TradeDateTimeQueryCriteria6" on page 3012 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		3013
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		3014
	MaturityDate <*MtrtyDt*>	[0..1]			3014
{Or	Range <*Rg*>	[1..1]			3014
	FromDate <*FrDt*>	[0..1]	Date		3014
	ToDate <*ToDt*>	[1..1]	Date		3015
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3015
	EffectiveDate <*FctvDt*>	[0..1]			3015
	FromDate <*FrDt*>	[0..1]	Date		3015
	ToDate <*ToDt*>	[1..1]	Date		3015
	ValuationDateTime <*ValtnDtTm*>	[0..1]	±		3015
	ExpirationDate <*XprtnDt*>	[0..1]			3016
{Or	Range <*Rg*>	[1..1]			3016
	FromDate <*FrDt*>	[0..1]	Date		3016
	ToDate <*ToDt*>	[1..1]	Date		3016
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3016
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]			3017
	FromDate <*FrDt*>	[0..1]	Date		3017
	ToDate <*ToDt*>	[1..1]	Date		3017
	CollateralTimeStamp <*CollTmStmp*>	[0..1]			3017
{Or	Range <*Rg*>	[1..1]	±		3017
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3018
	HistoricalAsOfDate <*HstrclAsOfDt*>	[0..1]	Date		3018

Constraints

- **OneElementPresentRule**

  At least one element must be present.

2.4.2.1.7 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: C12 "OneElementPresentRule"

OtherCriteria <OthrCrit> contains the following **TradeAdditionalQueryCriteria9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[0..*]	CodeSet		14
	ExecutionVenue *<ExctnVn>*	[0..1]	±		15
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..1]	CodeSet		15
	CorporateSector *<CorpSctr>*	[0..1]	±	C13	15
	AssetClass *<AsstClss>*	[0..*]	CodeSet		16
	ProductClassification *<PdctClssfctn>*	[0..1]	±		16
	Level *<Lvl>*	[0..1]	CodeSet		17
	EventType *<EvtTp>*	[0..*]	CodeSet		17

Constraints

- **OneElementPresentRule**

  At least one element must be present.

2.4.2.1.7.1 ActionType <ActnTp>

Presence: [0..*]

Definition: Code list of the action types allowed as query criteria.

Datatype: "TransactionOperationType8Code" on page 3139

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

2.4.2.1.7.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "SecuritiesTradeVenueCriteria1Choice" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		2902
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		2902

2.4.2.1.7.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..1]

Definition: Indicates the nature of the reporting counterparty (if is a CCP, a financial, non-financial counterparty or other type of counterparty).

Datatype: "PartyNatureType1Code" on page 3132

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

2.4.2.1.7.4 CorporateSector <CorpSctr>

Presence: [0..1]

Definition: Specifies the corporate sector of the reporting counterparty.

Impacted by: C13 "OneElementPresentRule"

CorporateSector <CorpSctr> contains the following elements (see "CorporateSectorCriteria6" on page 3036 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <*FISctr*>	[0..*]	CodeSet		3037
	NonFinancialInstitutionSector <*NFISctr*>	[0..*]	CodeSet		3037
	NotReported <*NotRptd*>	[0..1]	CodeSet		3038

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FinancialInstitutionSector[*] Must be present
 Or    /NonFinancialInstitutionSector[*] Must be present
 Or    /NotReported Must be present
```

2.4.2.1.7.5 AssetClass <AsstClss>

Presence: [0..*]

Definition: Code list of available values for asset class criteria.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

2.4.2.1.7.6 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Indicates the product classification of the reported transaction.

ProductClassification <PdctClssfctn> contains the following elements (see "ProductClassificationCriteria1" on page 3070 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument *<ClssfctnFinInstrm>*	[0..*]	IdentifierSet		3070
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..*]	Text		3070

2.4.2.1.7.7 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

2.4.2.1.7.8 EventType <EvtTp>

Presence: [0..*]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.

CodeName	Name	Definition
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

2.4.2.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following elements (see "TradeRecurrentQuery5" on page 3052 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryType <*QryTp*>	[1..1]	Text		3052
	Frequency <*Frqcy*>	[1..1]	±	C3, C4, C5	3052
	ValidUntil <*VldUntil*>	[1..1]	Date		3053

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C14 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

Constraints

- **SupplementaryDataRule**

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

3 auth.030.001.03 DerivativesTradeReportV03

3.1 MessageDefinition Functionality

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

Outline

The DerivativesTradeReportV03 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C9	144
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		145
	MessagePagination *<MsgPgntn>*	[0..1]	±		145
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		145
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		145
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		145
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		146
	TradeData *<TradData>*	[1..1]			146
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		269
Or}	**Report** *<Rpt>*	[1..*]			269
{Or	**New** *<New>*	[1..1]			392
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			404
	Counterparty *<CtrPty>*	[1..1]			406
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	408
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	415
	IdentificationType *<IdTp>*	[0..1]	±		416
	Nature *<Ntr>*	[0..1]			416
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		419
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		419
Or}	**Other** *<Othr>*	[1..1]	CodeSet		419
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		419
	Broker *<Brkr>*	[0..1]	±		420
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		420
	ClearingMember *<ClrMmb>*	[0..1]	±		420
	Beneficiary *<Bnfcry>*	[0..2]	±		420
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		421
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		421
	RelationshipRecord *<RltshRcrd>*	[0..*]			421
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		422
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		422
	RelationshipType *<RltshTp>*	[1..1]			423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423
	Description *<Desc>*	[0..1]	Text		423

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Valuation <*Valtn*>	[0..1]	±	C12	424
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		424
	CommonTradeData <*CmonTradData*>	[1..1]			424
	ContractData <*CtrctData*>	[0..1]		C13	434
	ContractType <*CtrctTp*>	[0..1]	CodeSet		436
	AssetClass <*AsstClss*>	[0..1]	CodeSet		437
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		437
	ProductIdentification <*PdctId*>	[0..1]		C14	437
	ISIN <*ISIN*>	[0..1]	IdentifierSet		438
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		438
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		438
	ProductDescription <*PdctDesc*>	[0..1]	Text		438
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			438
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		440
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		440
Or	**Basket** <*Bskt*>	[1..1]		C15	440
	Structurer <*Strr*>	[0..1]	IdentifierSet		441
	Identification <*Id*>	[0..1]	Text		441
	Constituents <*Cnsttnts*>	[0..*]			441
	InstrumentIdentification <*InstrmId*>	[1..1]			442
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		443
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		443
Or}	**OtherIdentification** <*OthrId*>	[1..1]			443
	Identification <*Id*>	[1..1]	Text		443
	Source <*Src*>	[1..1]	Text		443
	Quantity <*Qty*>	[0..1]	Quantity		443
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			443
{Or	**Code** <*Cd*>	[1..1]	CodeSet		444
Or}	**Proprietary** <*Prtry*>	[1..1]	±		444

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Index** <*Indx*>	[1..1]		C16	444
	ISIN <*ISIN*>	[0..1]	IdentifierSet		445
	Name <*Nm*>	[0..1]	Text		445
	Index <*Indx*>	[0..1]	CodeSet		445
Or	**Other** <*Othr*>	[1..1]			445
	Identification <*Id*>	[1..1]	Text		445
	Source <*Src*>	[1..1]	Text		445
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		445
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	446
	Currency <*Ccy*>	[1..1]	CodeSet	C2	446
	ExchangeRate <*XchgRate*>	[0..1]	Rate		447
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		447
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		447
	FixingDate <*FxgDt*>	[0..1]	DateTime		447
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	447
	Currency <*Ccy*>	[1..1]	CodeSet	C2	448
	ExchangeRate <*XchgRate*>	[0..1]	Rate		448
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		448
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		449
	FixingDate <*FxgDt*>	[0..1]	DateTime		449
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	449
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		449
	TransactionData <*TxData*>	[1..1]		C17	449
	TransactionIdentification <*TxId*>	[0..1]	±		458
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		458
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		459
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			459
{Or	**Portfolio** <*Prtfl*>	[1..1]			460
{Or	**Code** <*Cd*>	[1..1]	Text		460
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			461

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			461
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			463
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		464
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		464
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		464
	TransactionPrice *<TxPric>*	[0..1]	±	C18	464
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	465
	FirstLeg *<FrstLeg>*	[0..1]		C21	466
	Amount *<Amt>*	[0..1]	±		467
	SchedulePeriod *<SchdlPrd>*	[0..*]			467
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		467
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		467
	Amount *<Amt>*	[1..1]	±		468
	SecondLeg *<ScndLeg>*	[0..1]		C22	468
	Amount *<Amt>*	[0..1]	±		468
	SchedulePeriod *<SchdlPrd>*	[0..*]			469
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		469
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		469
	Amount *<Amt>*	[1..1]	±		469
	Currency *<Ccy>*	[0..1]	CodeSet	C2	469
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	470
	FirstLeg *<FrstLeg>*	[0..1]		C24	472
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		473

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			473
{Or	**Code** <*Cd*>	[1..1]	CodeSet		474
Or}	**Proprietary** <*Prtry*>	[1..1]	±		474
	Details <*Dtls*>	[0..1]			474
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			475
	Quantity <*Qty*>	[1..1]	Quantity		475
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			476
{Or	**Code** <*Cd*>	[1..1]	CodeSet		476
Or}	**Proprietary** <*Prtry*>	[1..1]	±		476
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		476
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		476
Or}	**Term** <*Term*>	[1..1]		C25	476
	Quantity <*Qty*>	[0..1]	Quantity		477
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			477
{Or	**Code** <*Cd*>	[1..1]	CodeSet		477
Or}	**Proprietary** <*Prtry*>	[1..1]	±		477
	Value <*Val*>	[0..1]	Quantity	C8	478
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		478
	SecondLeg <*ScndLeg*>	[0..1]		C24	479
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		480
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			480
{Or	**Code** <*Cd*>	[1..1]	CodeSet		480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		480
	Details <*Dtls*>	[0..1]			480
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			481
	Quantity <*Qty*>	[1..1]	Quantity		481
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			482
{Or	**Code** <*Cd*>	[1..1]	CodeSet		482
Or}	**Proprietary** <*Prtry*>	[1..1]	±		482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		482

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Term** *<Term>*	[1..1]		C25	482
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484
	Quantity *<Qty>*	[0..1]	±		485
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		485
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		485
	EffectiveDate *<FctvDt>*	[0..1]	Date		485
	ExpirationDate *<XprtnDt>*	[0..1]	Date		485
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		486
	SettlementDate *<SttlmDt>*	[0..*]	Date		486
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	486
	Compression *<Cmprssn>*	[0..1]	Indicator		487
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		487
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			487
	Technique *<Tchnq>*	[1..1]	CodeSet		487
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		488
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	488
	Type *<Tp>*	[0..1]	CodeSet		489
	Identification *<Id>*	[0..1]			490
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491
	TimeStamp *<TmStmp>*	[0..1]	±		491
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		491
	TradeConfirmation *<TradConf>*	[0..1]	±		491
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		492

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TradeClearing *<TradClr>*	[0..1]		C28	492
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		504
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		504
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		504
	InterestRate *<IntrstRate>*	[0..1]		C31	505
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518
	Currency *<Ccy>*	[0..1]		C7	518
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519
	Commodity *<Cmmdty>*	[0..1]	±		519
	Option *<Optn>*	[0..1]		C35	520
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522
	ExerciseDate *<ExrcDt>*	[0..1]	±		522
	StrikePrice *<StrkPric>*	[0..1]	±		522
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		523
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	523
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	524
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		524
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		524
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	525

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		525
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		526
	LoadType <*LdTp*>	[0..1]	CodeSet		526
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	526
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		527
	DeliveryDate <*DlvryDt*>	[0..1]			527
	FromDate <*FrDt*>	[0..1]	Date		527
	ToDate <*ToDt*>	[1..1]	Date		528
	Duration <*Drtn*>	[0..1]	CodeSet		528
	WeekDay <*WkDay*>	[0..*]	CodeSet		528
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		529
	QuantityUnit <*QtyUnit*>	[0..1]	±		529
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		529
	Credit <*Cdt*>	[0..1]			529
	Seniority <*Snrty*>	[0..1]	CodeSet		530
	ReferenceParty <*RefPty*>	[0..1]	±		530
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		530
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		531
	Series <*Srs*>	[0..1]	Quantity		531
	Version <*Vrsn*>	[0..1]	Quantity		531
	IndexFactor <*IndxFctr*>	[0..1]	Rate		531
	Tranche <*Trch*>	[0..1]	±		531
	OtherPayment <*OthrPmt*>	[0..*]		C39	532
	PaymentAmount <*PmtAmt*>	[0..1]	±		532
	PaymentType <*PmtTp*>	[0..1]	±		533
	PaymentDate <*PmtDt*>	[0..1]	Date		533
	PaymentPayer <*PmtPyer*>	[0..1]	±		533
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		533
	Package <*Packg*>	[0..1]		C40	534
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		534
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		534

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Price *<Pric>*	[0..1]	±		535
	Spread *<Sprd>*	[0..1]	±		535
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		535
	Level *<Lvl>*	[0..1]	CodeSet		536
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	536
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			536
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		537
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		537
	TimeStamp *<TmStmp>*	[1..1]	DateTime		537
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	537
Or	**Modification** *<Mod>*	[1..1]			537
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			549
	Counterparty *<CtrPty>*	[1..1]			551
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	553
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	560
	IdentificationType *<IdTp>*	[0..1]	±		561
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		564
Or}	**Other** *<Othr>*	[1..1]	CodeSet		564
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		564
	Broker *<Brkr>*	[0..1]	±		565
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		565
	ClearingMember *<ClrMmb>*	[0..1]	±		565
	Beneficiary *<Bnfcry>*	[0..2]	±		565
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		566
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		566
	RelationshipRecord *<RltshRcrd>*	[0..*]			566
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		567
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		567
	RelationshipType *<RltshTp>*	[1..1]			568
{Or	**Code** *<Cd>*	[1..1]	CodeSet		568
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		568
	Description *<Desc>*	[0..1]	Text		568
	Valuation *<Valtn>*	[0..1]	±	C12	569
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		569

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonTradeData *<CmonTradData>*	[1..1]			569
	ContractData *<CtrctData>*	[0..1]		C13	579
	ContractType *<CtrctTp>*	[0..1]	CodeSet		581
	AssetClass *<AsstClss>*	[0..1]	CodeSet		582
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		582
	ProductIdentification *<PdctId>*	[0..1]		C14	582
	ISIN *<ISIN>*	[0..1]	IdentifierSet		583
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		583
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		583
	ProductDescription *<PdctDesc>*	[0..1]	Text		583
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			583
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		585
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		585
Or	**Basket** *<Bskt>*	[1..1]		C15	585
	Structurer *<Strr>*	[0..1]	IdentifierSet		586
	Identification *<Id>*	[0..1]	Text		586
	Constituents *<Cnsttnts>*	[0..*]			586
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589
Or	**Index** *<Indx>*	[1..1]		C16	589
	ISIN *<ISIN>*	[0..1]	IdentifierSet		590

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[0..1]	Text		590
	Index <*Indx*>	[0..1]	CodeSet		590
Or	**Other** <*Othr*>	[1..1]			590
	Identification <*Id*>	[1..1]	Text		590
	Source <*Src*>	[1..1]	Text		590
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		590
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	591
	Currency <*Ccy*>	[1..1]	CodeSet	C2	591
	ExchangeRate <*XchgRate*>	[0..1]	Rate		592
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		592
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		592
	FixingDate <*FxgDt*>	[0..1]	DateTime		592
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	592
	Currency <*Ccy*>	[1..1]	CodeSet	C2	593
	ExchangeRate <*XchgRate*>	[0..1]	Rate		593
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		593
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		594
	FixingDate <*FxgDt*>	[0..1]	DateTime		594
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	594
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		594
	TransactionData <*TxData*>	[1..1]		C17	594
	TransactionIdentification <*TxId*>	[0..1]	±		603
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		603
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		604
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			604
{Or	**Portfolio** <*Prtfl*>	[1..1]			605
{Or	**Code** <*Cd*>	[1..1]	Text		605
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			606
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			606
{Or	**Portfolio** <*Prtfl*>	[1..1]			607

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		607
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		607
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			608
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		609
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		609
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		609
	TransactionPrice *<TxPric>*	[0..1]	±	C18	609
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	610
	FirstLeg *<FrstLeg>*	[0..1]		C21	611
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613
	SecondLeg *<ScndLeg>*	[0..1]		C22	613
	Amount *<Amt>*	[0..1]	±		613
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	615
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		619
	Details <*Dtls*>	[0..1]			619
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			620
	Quantity <*Qty*>	[1..1]	Quantity		620
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			621
{Or	**Code** <*Cd*>	[1..1]	CodeSet		621
Or}	**Proprietary** <*Prtry*>	[1..1]	±		621
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		621
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		621
Or}	**Term** <*Term*>	[1..1]		C25	621
	Quantity <*Qty*>	[0..1]	Quantity		622
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			622
{Or	**Code** <*Cd*>	[1..1]	CodeSet		622
Or}	**Proprietary** <*Prtry*>	[1..1]	±		622
	Value <*Val*>	[0..1]	Quantity	C8	623
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		623
	SecondLeg <*ScndLeg*>	[0..1]		C24	624
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		625
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			625
{Or	**Code** <*Cd*>	[1..1]	CodeSet		625
Or}	**Proprietary** <*Prtry*>	[1..1]	±		625
	Details <*Dtls*>	[0..1]			625
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			626
	Quantity <*Qty*>	[1..1]	Quantity		626
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			627
{Or	**Code** <*Cd*>	[1..1]	CodeSet		627
Or}	**Proprietary** <*Prtry*>	[1..1]	±		627
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		627
Or}	**Term** <*Term*>	[1..1]		C25	627
	Quantity <*Qty*>	[0..1]	Quantity		628

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629
	Quantity *<Qty>*	[0..1]	±		630
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		630
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		630
	EffectiveDate *<FctvDt>*	[0..1]	Date		630
	ExpirationDate *<XprtnDt>*	[0..1]	Date		630
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		631
	SettlementDate *<SttlmDt>*	[0..*]	Date		631
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	631
	Compression *<Cmprssn>*	[0..1]	Indicator		632
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		632
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			632
	Technique *<Tchnq>*	[1..1]	CodeSet		632
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		633
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	633
	Type *<Tp>*	[0..1]	CodeSet		634
	Identification *<Id>*	[0..1]			635
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636
	TimeStamp *<TmStmp>*	[0..1]	±		636
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		636
	TradeConfirmation *<TradConf>*	[0..1]	±		636
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		637
	TradeClearing *<TradClr>*	[0..1]		C28	637
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		649

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		649
	InterestRate <*IntrstRate*>	[0..1]		C31	650
	FirstLeg <*FrstLeg*>	[0..1]			652
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	653
Or}	**Floating** <*Fltg*>	[1..1]		C34	654
	Identification <*Id*>	[0..1]	IdentifierSet		654
	Name <*Nm*>	[0..1]	Text		655
	Rate <*Rate*>	[0..1]			655
{Or	**Code** <*Cd*>	[1..1]	CodeSet		655
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		655
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	655
	Spread <*Sprd*>	[0..1]	±		656
	DayCount <*DayCnt*>	[0..1]	±		656
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		656
	ResetFrequency <*RstFrqcy*>	[0..1]	±		656
	NextFloatingReset <*NxtFltgRst*>	[0..1]			657
	Date <*Dt*>	[1..1]	Date		657
	Value <*Val*>	[0..1]	Rate		657
	LastFloatingReset <*LastFltgRst*>	[0..1]			657
	Date <*Dt*>	[1..1]	Date		657
	Value <*Val*>	[0..1]	Rate		658
	SecondLeg <*ScndLeg*>	[0..1]			658
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	658
Or}	**Floating** <*Fltg*>	[1..1]		C34	659
	Identification <*Id*>	[0..1]	IdentifierSet		660
	Name <*Nm*>	[0..1]	Text		660
	Rate <*Rate*>	[0..1]			660
{Or	**Code** <*Cd*>	[1..1]	CodeSet		660
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		660
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	660
	Spread <*Sprd*>	[0..1]	±		661

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DayCount <*DayCnt*>	[0..1]	±		661
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		661
	ResetFrequency <*RstFrqcy*>	[0..1]	±		662
	NextFloatingReset <*NxtFltgRst*>	[0..1]			662
	Date <*Dt*>	[1..1]	Date		662
	Value <*Val*>	[0..1]	Rate		662
	LastFloatingReset <*LastFltgRst*>	[0..1]			662
	Date <*Dt*>	[1..1]	Date		663
	Value <*Val*>	[0..1]	Rate		663
	Currency <*Ccy*>	[0..1]		C7	663
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	663
	ExchangeRate <*XchgRate*>	[0..1]	Rate		664
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		664
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		664
	FixingDate <*FxgDt*>	[0..1]	DateTime		664
	Commodity <*Cmmdty*>	[0..1]	±		664
	Option <*Optn*>	[0..1]		C35	665
	Type <*Tp*>	[0..1]	CodeSet		666
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		666
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		667
	ExerciseDate <*ExrcDt*>	[0..1]	±		667
	StrikePrice <*StrkPric*>	[0..1]	±		667
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		668
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	668
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	669
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		669
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		669
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	670
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		670
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		671

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	LoadType *<LdTp>*	[0..1]	CodeSet		671
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	671
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		672
	DeliveryDate *<DlvryDt>*	[0..1]			672
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673
	Duration *<Drtn>*	[0..1]	CodeSet		673
	WeekDay *<WkDay>*	[0..*]	CodeSet		673
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		674
	QuantityUnit *<QtyUnit>*	[0..1]	±		674
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		674
	Credit *<Cdt>*	[0..1]			674
	Seniority *<Snrty>*	[0..1]	CodeSet		675
	ReferenceParty *<RefPty>*	[0..1]	±		675
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		675
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		676
	Series *<Srs>*	[0..1]	Quantity		676
	Version *<Vrsn>*	[0..1]	Quantity		676
	IndexFactor *<IndxFctr>*	[0..1]	Rate		676
	Tranche *<Trch>*	[0..1]	±		676
	OtherPayment *<OthrPmt>*	[0..*]		C39	677
	PaymentAmount *<PmtAmt>*	[0..1]	±		677
	PaymentType *<PmtTp>*	[0..1]	±		678
	PaymentDate *<PmtDt>*	[0..1]	Date		678
	PaymentPayer *<PmtPyer>*	[0..1]	±		678
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		678
	Package *<Packg>*	[0..1]		C40	679
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		679
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		679
	Price *<Pric>*	[0..1]	±		680
	Spread *<Sprd>*	[0..1]	±		680

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		680
	Level *<Lvl>*	[0..1]	CodeSet		681
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	681
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			681
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		682
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		682
	TimeStamp *<TmStmp>*	[1..1]	DateTime		682
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	682
Or	**Correction** *<Crrctn>*	[1..1]			682
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			694
	Counterparty *<CtrPty>*	[1..1]			696
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	698
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	705
	IdentificationType *<IdTp>*	[0..1]	±		706
	Nature *<Ntr>*	[0..1]			706
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		709
	Broker *<Brkr>*	[0..1]	±		710
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		710
	ClearingMember *<ClrMmb>*	[0..1]	±		710
	Beneficiary *<Bnfcry>*	[0..2]	±		710
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		711
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		711
	RelationshipRecord *<RltshRcrd>*	[0..*]			711
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713
	Valuation *<Valtn>*	[0..1]	±	C12	714
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		714
	CommonTradeData *<CmonTradData>*	[1..1]			714
	ContractData *<CtrctData>*	[0..1]		C13	724

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		726
	AssetClass <*AsstClss*>	[0..1]	CodeSet		727
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		727
	ProductIdentification <*PdctId*>	[0..1]		C14	727
	ISIN <*ISIN*>	[0..1]	IdentifierSet		728
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		728
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		728
	ProductDescription <*PdctDesc*>	[0..1]	Text		728
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			728
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		730
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		730
Or	**Basket** <*Bskt*>	[1..1]		C15	730
	Structurer <*Strr*>	[0..1]	IdentifierSet		731
	Identification <*Id*>	[0..1]	Text		731
	Constituents <*Cnsttnts*>	[0..*]			731
	InstrumentIdentification <*InstrmId*>	[1..1]			732
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		733
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		733
Or}	**OtherIdentification** <*OthrId*>	[1..1]			733
	Identification <*Id*>	[1..1]	Text		733
	Source <*Src*>	[1..1]	Text		733
	Quantity <*Qty*>	[0..1]	Quantity		733
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			733
{Or	**Code** <*Cd*>	[1..1]	CodeSet		734
Or}	**Proprietary** <*Prtry*>	[1..1]	±		734
Or	**Index** <*Indx*>	[1..1]		C16	734
	ISIN <*ISIN*>	[0..1]	IdentifierSet		735
	Name <*Nm*>	[0..1]	Text		735
	Index <*Indx*>	[0..1]	CodeSet		735

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	736
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	737
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	739
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		739
	TransactionData *<TxData>*	[1..1]		C17	739
	TransactionIdentification *<TxId>*	[0..1]	±		748
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		748
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		749
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			749
{Or	**Portfolio** *<Prtfl>*	[1..1]			750
{Or	**Code** *<Cd>*	[1..1]	Text		750
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		751
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			751
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			751
{Or	**Portfolio** *<Prtfl>*	[1..1]			752
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		752
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			753
{Or	**Portfolio** *<Prtfl>*	[1..1]			753
	Code *<Cd>*	[1..1]	Text		753
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		753
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		754
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		754
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		754
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		754
	TransactionPrice *<TxPric>*	[0..1]	±	C18	754
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	755
	FirstLeg *<FrstLeg>*	[0..1]		C21	756
	Amount *<Amt>*	[0..1]	±		757
	SchedulePeriod *<SchdlPrd>*	[0..*]			757
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		757
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		757
	Amount *<Amt>*	[1..1]	±		758
	SecondLeg *<ScndLeg>*	[0..1]		C22	758
	Amount *<Amt>*	[0..1]	±		758
	SchedulePeriod *<SchdlPrd>*	[0..*]			759
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		759
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		759
	Amount *<Amt>*	[1..1]	±		759
	Currency *<Ccy>*	[0..1]	CodeSet	C2	759
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	760
	FirstLeg *<FrstLeg>*	[0..1]		C24	762
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		763
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			763
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764
	Details *<Dtls>*	[0..1]			764

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			765
	Quantity *<Qty>*	[1..1]	Quantity		765
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			766
{Or	**Code** *<Cd>*	[1..1]	CodeSet		766
Or}	**Proprietary** *<Prtry>*	[1..1]	±		766
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		766
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		766
Or}	**Term** *<Term>*	[1..1]		C25	766
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768
	SecondLeg *<ScndLeg>*	[0..1]		C24	769
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		770
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			770
{Or	**Code** *<Cd>*	[1..1]	CodeSet		770
Or}	**Proprietary** *<Prtry>*	[1..1]	±		770
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774
	Quantity *<Qty>*	[0..1]	±		775
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		775
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		775
	EffectiveDate *<FctvDt>*	[0..1]	Date		775
	ExpirationDate *<XprtnDt>*	[0..1]	Date		775
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		776
	SettlementDate *<SttlmDt>*	[0..*]	Date		776
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	776
	Compression *<Cmprssn>*	[0..1]	Indicator		777
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		777
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			777
	Technique *<Tchnq>*	[1..1]	CodeSet		777
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		778
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	778
	Type *<Tp>*	[0..1]	CodeSet		779
	Identification *<Id>*	[0..1]			780
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			780
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781
	TimeStamp *<TmStmp>*	[0..1]	±		781
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		781
	TradeConfirmation *<TradConf>*	[0..1]	±		781
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		782
	TradeClearing *<TradClr>*	[0..1]		C28	782
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		784
	ClearingStatus *<ClrSts>*	[0..1]			784
{Or	**Cleared** *<Clrd>*	[1..1]			785

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		794
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		794
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		794
	InterestRate *<IntrstRate>*	[0..1]		C31	795

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ResetFrequency <*RstFrqcy*>	[0..1]	±		807
	NextFloatingReset <*NxtFltgRst*>	[0..1]			807
	Date <*Dt*>	[1..1]	Date		807
	Value <*Val*>	[0..1]	Rate		807
	LastFloatingReset <*LastFltgRst*>	[0..1]			807
	Date <*Dt*>	[1..1]	Date		808
	Value <*Val*>	[0..1]	Rate		808
	Currency <*Ccy*>	[0..1]		C7	808
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	808
	ExchangeRate <*XchgRate*>	[0..1]	Rate		809
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		809
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		809
	FixingDate <*FxgDt*>	[0..1]	DateTime		809
	Commodity <*Cmmdty*>	[0..1]	±		809
	Option <*Optn*>	[0..1]		C35	810
	Type <*Tp*>	[0..1]	CodeSet		811
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		811
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		812
	ExerciseDate <*ExrcDt*>	[0..1]	±		812
	StrikePrice <*StrkPric*>	[0..1]	±		812
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		813
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	813
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	814
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	814
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		814
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		814
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	815
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		815
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		816
	LoadType <*LdTp*>	[0..1]	CodeSet		816
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	816

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819
	Credit *<Cdt>*	[0..1]			819
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821
	OtherPayment *<OthrPmt>*	[0..*]		C39	822
	PaymentAmount *<PmtAmt>*	[0..1]	±		822
	PaymentType *<PmtTp>*	[0..1]	±		823
	PaymentDate *<PmtDt>*	[0..1]	Date		823
	PaymentPayer *<PmtPyer>*	[0..1]	±		823
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		823
	Package *<Packg>*	[0..1]		C40	824
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		824
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		824
	Price *<Pric>*	[0..1]	±		825
	Spread *<Sprd>*	[0..1]	±		825
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		825
	Level *<Lvl>*	[0..1]	CodeSet		826

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	826
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			826
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		827
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		827
	TimeStamp *<TmStmp>*	[1..1]	DateTime		827
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	827
Or	**Termination** *<Termntn>*	[1..1]			827
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			839
	Counterparty *<CtrPty>*	[1..1]			841
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	843
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	850
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		854
	Broker *<Brkr>*	[0..1]	±		855
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		855
	ClearingMember *<ClrMmb>*	[0..1]	±		855
	Beneficiary *<Bnfcry>*	[0..2]	±		855
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		856
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		856
	RelationshipRecord *<RltshRcrd>*	[0..*]			856
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		857
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		857
	RelationshipType *<RltshTp>*	[1..1]			858
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858
	Description *<Desc>*	[0..1]	Text		858
	Valuation *<Valtn>*	[0..1]	±	C12	859
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		859
	CommonTradeData *<CmonTradData>*	[1..1]			859
	ContractData *<CtrctData>*	[0..1]		C13	869
	ContractType *<CtrctTp>*	[0..1]	CodeSet		871
	AssetClass *<AsstClss>*	[0..1]	CodeSet		872

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		872
	ProductIdentification *<PdctId>*	[0..1]		C14	872
	ISIN *<ISIN>*	[0..1]	IdentifierSet		873
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		873
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		873
	ProductDescription *<PdctDesc>*	[0..1]	Text		873
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			873
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		875
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		875
Or	**Basket** *<Bskt>*	[1..1]		C15	875
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879
Or	**Index** *<Indx>*	[1..1]		C16	879
	ISIN *<ISIN>*	[0..1]	IdentifierSet		880
	Name *<Nm>*	[0..1]	Text		880
	Index *<Indx>*	[0..1]	CodeSet		880
Or	**Other** *<Othr>*	[1..1]			880
	Identification *<Id>*	[1..1]	Text		880

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Source <*Src*>	[1..1]	Text		880
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		880
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	881
	Currency <*Ccy*>	[1..1]	CodeSet	C2	881
	ExchangeRate <*XchgRate*>	[0..1]	Rate		882
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		882
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		882
	FixingDate <*FxgDt*>	[0..1]	DateTime		882
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	882
	Currency <*Ccy*>	[1..1]	CodeSet	C2	883
	ExchangeRate <*XchgRate*>	[0..1]	Rate		883
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		883
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		884
	FixingDate <*FxgDt*>	[0..1]	DateTime		884
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	884
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		884
	TransactionData <*TxData*>	[1..1]		C17	884
	TransactionIdentification <*TxId*>	[0..1]	±		893
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		893
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		894
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			894
{Or	**Portfolio** <*Prtfl*>	[1..1]			895
{Or	**Code** <*Cd*>	[1..1]	Text		895
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			896
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			896
{Or	**Portfolio** <*Prtfl*>	[1..1]			897
	Code <*Cd*>	[1..1]	Text		897
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		897
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		897
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			898

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		899
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		899
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		899
	TransactionPrice *<TxPric>*	[0..1]	±	C18	899
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	900
	FirstLeg *<FrstLeg>*	[0..1]		C21	901
	Amount *<Amt>*	[0..1]	±		902
	SchedulePeriod *<SchdlPrd>*	[0..*]			902
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		902
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		902
	Amount *<Amt>*	[1..1]	±		903
	SecondLeg *<ScndLeg>*	[0..1]		C22	903
	Amount *<Amt>*	[0..1]	±		903
	SchedulePeriod *<SchdlPrd>*	[0..*]			904
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		904
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		904
	Amount *<Amt>*	[1..1]	±		904
	Currency *<Ccy>*	[0..1]	CodeSet	C2	904
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	905
	FirstLeg *<FrstLeg>*	[0..1]		C24	907
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		908
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			908
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917
{Or	**Code** *<Cd>*	[1..1]	CodeSet		917
Or}	**Proprietary** *<Prtry>*	[1..1]	±		917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		917
Or}	**Term** *<Term>*	[1..1]		C25	917
	Quantity *<Qty>*	[0..1]	Quantity		918
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			918
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918
	Value *<Val>*	[0..1]	Quantity	C8	919

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		919
	Quantity *<Qty>*	[0..1]	±		920
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		920
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		920
	EffectiveDate *<FctvDt>*	[0..1]	Date		920
	ExpirationDate *<XprtnDt>*	[0..1]	Date		920
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		921
	SettlementDate *<SttlmDt>*	[0..*]	Date		921
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	921
	Compression *<Cmprssn>*	[0..1]	Indicator		922
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		922
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			922
	Technique *<Tchnq>*	[1..1]	CodeSet		922
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		923
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	923
	Type *<Tp>*	[0..1]	CodeSet		924
	Identification *<Id>*	[0..1]			925
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			925
	Structurer *<Strr>*	[1..1]	IdentifierSet		926
	Identification *<Id>*	[1..1]	Text		926
	TimeStamp *<TmStmp>*	[0..1]	±		926
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		926
	TradeConfirmation *<TradConf>*	[0..1]	±		926
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		927
	TradeClearing *<TradClr>*	[0..1]		C28	927
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		929
	ClearingStatus *<ClrSts>*	[0..1]			929
{Or	**Cleared** *<Clrd>*	[1..1]			930
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933
Or	**IntendToClear** *<IntndToClear>*	[1..1]			934
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936
Or}	**NonCleared** *<NonClrd>*	[1..1]			936
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		939
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		939
	InterestRate *<IntrstRate>*	[0..1]		C31	940
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		952
	Value <*Val*>	[0..1]	Rate		952
	LastFloatingReset <*LastFltgRst*>	[0..1]			952
	Date <*Dt*>	[1..1]	Date		953
	Value <*Val*>	[0..1]	Rate		953
	Currency <*Ccy*>	[0..1]		C7	953
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	953
	ExchangeRate <*XchgRate*>	[0..1]	Rate		954
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		954
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		954
	FixingDate <*FxgDt*>	[0..1]	DateTime		954
	Commodity <*Cmmdty*>	[0..1]	±		954
	Option <*Optn*>	[0..1]		C35	955
	Type <*Tp*>	[0..1]	CodeSet		956
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		956
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		957
	ExerciseDate <*ExrcDt*>	[0..1]	±		957
	StrikePrice <*StrkPric*>	[0..1]	±		957
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		958
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	958
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	959
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		959
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		959
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	960
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		960
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		961
	LoadType <*LdTp*>	[0..1]	CodeSet		961
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	961
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		962
	DeliveryDate <*DlvryDt*>	[0..1]			962

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964
	Credit *<Cdt>*	[0..1]			964
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966
	Tranche *<Trch>*	[0..1]	±		966
	OtherPayment *<OthrPmt>*	[0..*]		C39	967
	PaymentAmount *<PmtAmt>*	[0..1]	±		967
	PaymentType *<PmtTp>*	[0..1]	±		968
	PaymentDate *<PmtDt>*	[0..1]	Date		968
	PaymentPayer *<PmtPyer>*	[0..1]	±		968
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		968
	Package *<Packg>*	[0..1]		C40	969
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		969
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		969
	Price *<Pric>*	[0..1]	±		970
	Spread *<Sprd>*	[0..1]	±		970
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		970
	Level *<Lvl>*	[0..1]	CodeSet		971
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	971
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			971

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		972
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		972
	TimeStamp *<TmStmp>*	[1..1]	DateTime		972
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	972
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			972
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			984
	Counterparty *<CtrPty>*	[1..1]			986
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	988
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	995
	IdentificationType *<IdTp>*	[0..1]	±		996

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999
	Broker *<Brkr>*	[0..1]	±		1000
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1000
	ClearingMember *<ClrMmb>*	[0..1]	±		1000
	Beneficiary *<Bnfcry>*	[0..2]	±		1000
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1001
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1001
	RelationshipRecord *<RltshRcrd>*	[0..*]			1001
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003
	Valuation *<Valtn>*	[0..1]	±	C12	1004
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1004
	CommonTradeData *<CmonTradData>*	[1..1]			1004
	ContractData *<CtrctData>*	[0..1]		C13	1014
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1016
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1017
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1017
	ProductIdentification *<PdctId>*	[0..1]		C14	1017

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1018
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1018
	ProductDescription *<PdctDesc>*	[0..1]	Text		1018
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1018
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1020
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1020
Or	**Basket** *<Bskt>*	[1..1]		C15	1020
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024
Or	**Index** *<Indx>*	[1..1]		C16	1024
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025
	Index *<Indx>*	[0..1]	CodeSet		1025
Or	**Other** *<Othr>*	[1..1]			1025
	Identification *<Id>*	[1..1]	Text		1025
	Source *<Src>*	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1025

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1026
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1026
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1027
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1027
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1027
	FixingDate *<FxgDt>*	[0..1]	DateTime		1027
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1027
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1028
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1028
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1028
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1029
	FixingDate *<FxgDt>*	[0..1]	DateTime		1029
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1029
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1029
	TransactionData *<TxData>*	[1..1]		C17	1029
	TransactionIdentification *<TxId>*	[0..1]	±		1038
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1038
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1039
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1039
{Or	**Portfolio** *<Prtfl>*	[1..1]			1040
{Or	**Code** *<Cd>*	[1..1]	Text		1040
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1041
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1043
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1044
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1044
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		1044
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		1044
	TransactionPrice <*TxPric*>	[0..1]	±	C18	1044
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	1045
	FirstLeg <*FrstLeg*>	[0..1]		C21	1046
	Amount <*Amt*>	[0..1]	±		1047
	SchedulePeriod <*SchdlPrd*>	[0..*]			1047
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1047
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1047
	Amount <*Amt*>	[1..1]	±		1048
	SecondLeg <*ScndLeg*>	[0..1]		C22	1048
	Amount <*Amt*>	[0..1]	±		1048
	SchedulePeriod <*SchdlPrd*>	[0..*]			1049
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1049
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1049
	Amount <*Amt*>	[1..1]	±		1049
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1049
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1050
	FirstLeg <*FrstLeg*>	[0..1]		C24	1052
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1053
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1053
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1054
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1054
	Details <*Dtls*>	[0..1]			1054
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1055
	Quantity <*Qty*>	[1..1]	Quantity		1055
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1056
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1056

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1056
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1056
Or}	**Term** <*Term*>	[1..1]		C25	1056
	Quantity <*Qty*>	[0..1]	Quantity		1057
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1057
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1057
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1057
	Value <*Val*>	[0..1]	Quantity	C8	1058
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1058
	SecondLeg <*ScndLeg*>	[0..1]		C24	1059
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1060
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1060
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1060
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1060
	Details <*Dtls*>	[0..1]			1060
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1061
	Quantity <*Qty*>	[1..1]	Quantity		1061
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1062
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1062
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1062
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1062
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1062
Or}	**Term** <*Term*>	[1..1]		C25	1062
	Quantity <*Qty*>	[0..1]	Quantity		1063
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1063
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1063
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1063
	Value <*Val*>	[0..1]	Quantity	C8	1064
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1064
	Quantity <*Qty*>	[0..1]	±		1065

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1065
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1065
	EffectiveDate *<FctvDt>*	[0..1]	Date		1065
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1065
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1066
	SettlementDate *<SttlmDt>*	[0..*]	Date		1066
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1066
	Compression *<Cmprssn>*	[0..1]	Indicator		1067
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1067
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1067
	Technique *<Tchnq>*	[1..1]	CodeSet		1067
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1068
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1068
	Type *<Tp>*	[0..1]	CodeSet		1069
	Identification *<Id>*	[0..1]			1070
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1070
	Structurer *<Strr>*	[1..1]	IdentifierSet		1071
	Identification *<Id>*	[1..1]	Text		1071
	TimeStamp *<TmStmp>*	[0..1]	±		1071
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1071
	TradeConfirmation *<TradConf>*	[0..1]	±		1071
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1072
	TradeClearing *<TradClr>*	[0..1]		C28	1072
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1084
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1084
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1084
	InterestRate *<IntrstRate>*	[0..1]		C31	1085
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[0..1]	Text		1090
	Rate <*Rate*>	[0..1]			1090
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1090
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1090
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1090
	Spread <*Sprd*>	[0..1]	±		1091
	DayCount <*DayCnt*>	[0..1]	±		1091
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1091
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1091
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1092
	Date <*Dt*>	[1..1]	Date		1092
	Value <*Val*>	[0..1]	Rate		1092
	LastFloatingReset <*LastFltgRst*>	[0..1]			1092
	Date <*Dt*>	[1..1]	Date		1092
	Value <*Val*>	[0..1]	Rate		1093
	SecondLeg <*ScndLeg*>	[0..1]			1093
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1093
Or}	**Floating** <*Fltg*>	[1..1]		C34	1094
	Identification <*Id*>	[0..1]	IdentifierSet		1095
	Name <*Nm*>	[0..1]	Text		1095
	Rate <*Rate*>	[0..1]			1095
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1095
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1095
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1095
	Spread <*Sprd*>	[0..1]	±		1096
	DayCount <*DayCnt*>	[0..1]	±		1096
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1096
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1097
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1097
	Date <*Dt*>	[1..1]	Date		1097
	Value <*Val*>	[0..1]	Rate		1097

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098
	Currency *<Ccy>*	[0..1]		C7	1098
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1098
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1099
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1099
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1099
	FixingDate *<FxgDt>*	[0..1]	DateTime		1099
	Commodity *<Cmmdty>*	[0..1]	±		1099
	Option *<Optn>*	[0..1]		C35	1100
	Type *<Tp>*	[0..1]	CodeSet		1101
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1101
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1102
	ExerciseDate *<ExrcDt>*	[0..1]	±		1102
	StrikePrice *<StrkPric>*	[0..1]	±		1102
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1103
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1103
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1104
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1104
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1105
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1105
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1106
	LoadType *<LdTp>*	[0..1]	CodeSet		1106
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1106
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Duration *<Drtn>*	[0..1]	CodeSet		1108
	WeekDay *<WkDay>*	[0..*]	CodeSet		1108
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1109
	QuantityUnit *<QtyUnit>*	[0..1]	±		1109
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1109
	Credit *<Cdt>*	[0..1]			1109
	Seniority *<Snrty>*	[0..1]	CodeSet		1110
	ReferenceParty *<RefPty>*	[0..1]	±		1110
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1110
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1111
	Series *<Srs>*	[0..1]	Quantity		1111
	Version *<Vrsn>*	[0..1]	Quantity		1111
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1111
	Tranche *<Trch>*	[0..1]	±		1111
	OtherPayment *<OthrPmt>*	[0..*]		C39	1112
	PaymentAmount *<PmtAmt>*	[0..1]	±		1112
	PaymentType *<PmtTp>*	[0..1]	±		1113
	PaymentDate *<PmtDt>*	[0..1]	Date		1113
	PaymentPayer *<PmtPyer>*	[0..1]	±		1113
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1113
	Package *<Packg>*	[0..1]		C40	1114
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1114
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1114
	Price *<Pric>*	[0..1]	±		1115
	Spread *<Sprd>*	[0..1]	±		1115
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1115
	Level *<Lvl>*	[0..1]	CodeSet		1116
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1116
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1116
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1117
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1117

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1117
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1117
Or	**ValuationUpdate** <*ValtnUpd*>	[1..1]			1117
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			1129
	Counterparty <*CtrPty*>	[1..1]			1131
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1133
	Identification <*Id*>	[1..1]	±		1134
	Nature <*Ntr*>	[0..1]			1135
{Or	**FinancialInstitution** <*FI*>	[1..1]			1135
	Sector <*Sctr*>	[1..*]			1135
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1136
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1136
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1137
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1137
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1137
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		1138
	DirectionOrSide <*DrctnOrSd*>	[0..1]			1138
{Or	**Direction** <*Drctn*>	[1..1]			1138
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1139
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1139
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	1139
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	1140
	ReportingExemption <*RptgXmptn*>	[0..1]			1140
	Reason <*Rsn*>	[1..1]	Text		1140
	Description <*Desc*>	[0..1]	Text		1140
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C11	1140
	IdentificationType <*IdTp*>	[0..1]	±		1141
	Nature <*Ntr*>	[0..1]			1141
{Or	**FinancialInstitution** <*FI*>	[1..1]			1142

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			1142
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1142
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1143
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1144
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1144
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1144
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		1144
	Broker <*Brkr*>	[0..1]	±		1145
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		1145
	ClearingMember <*ClrMmb*>	[0..1]	±		1145
	Beneficiary <*Bnfcry*>	[0..2]	±		1145
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1146
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		1146
	RelationshipRecord <*RltshRcrd*>	[0..*]			1146
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		1147
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		1147
	RelationshipType <*RltshTp*>	[1..1]			1148
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	Description <*Desc*>	[0..1]	Text		1148
	Valuation <*Valtn*>	[0..1]	±	C12	1149
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		1149
	CommonTradeData <*CmonTradData*>	[1..1]			1149
	ContractData <*CtrctData*>	[0..1]		C13	1159
	ContractType <*CtrctTp*>	[0..1]	CodeSet		1161
	AssetClass <*AsstClss*>	[0..1]	CodeSet		1162
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		1162
	ProductIdentification <*PdctId*>	[0..1]		C14	1162
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1163

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1163
	ProductDescription <*PdctDesc*>	[0..1]	Text		1163
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			1163
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1165
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1165
Or	**Basket** <*Bskt*>	[1..1]		C15	1165
	Structurer <*Strr*>	[0..1]	IdentifierSet		1166
	Identification <*Id*>	[0..1]	Text		1166
	Constituents <*Cnsttnts*>	[0..*]			1166
	InstrumentIdentification <*InstrmId*>	[1..1]			1167
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1168
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1168
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1168
	Identification <*Id*>	[1..1]	Text		1168
	Source <*Src*>	[1..1]	Text		1168
	Quantity <*Qty*>	[0..1]	Quantity		1168
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1168
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1169
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1169
Or	**Index** <*Indx*>	[1..1]		C16	1169
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1170
	Name <*Nm*>	[0..1]	Text		1170
	Index <*Indx*>	[0..1]	CodeSet		1170
Or	**Other** <*Othr*>	[1..1]			1170
	Identification <*Id*>	[1..1]	Text		1170
	Source <*Src*>	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		1170
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	1171
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1171

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1172
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1174
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1174
	TransactionData *<TxData>*	[1..1]		C17	1174
	TransactionIdentification *<TxId>*	[0..1]	±		1183
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1183
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1184
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1184
{Or	**Portfolio** *<Prtfl>*	[1..1]			1185
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1186
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1189
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1189
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1189
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1189
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1190
	FirstLeg *<FrstLeg>*	[0..1]		C21	1191
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193
	SecondLeg *<ScndLeg>*	[0..1]		C22	1193
	Amount *<Amt>*	[0..1]	±		1193
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1195
	FirstLeg *<FrstLeg>*	[0..1]		C24	1197
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1198
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1198
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199
	Details *<Dtls>*	[0..1]			1199
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1200
	Quantity *<Qty>*	[1..1]	Quantity		1200
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1201
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1201

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1201
Or}	**Term** <*Term*>	[1..1]		C25	1201
	Quantity <*Qty*>	[0..1]	Quantity		1202
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1202
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1202
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1202
	Value <*Val*>	[0..1]	Quantity	C8	1203
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1203
	SecondLeg <*ScndLeg*>	[0..1]		C24	1204
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1205
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1205
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1205
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1205
	Details <*Dtls*>	[0..1]			1205
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1206
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207
Or}	**Term** <*Term*>	[1..1]		C25	1207
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209
	Quantity <*Qty*>	[0..1]	±		1210
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1210
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1210

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveDate *<FctvDt>*	[0..1]	Date		1210
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1210
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1211
	SettlementDate *<SttlmDt>*	[0..*]	Date		1211
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1211
	Compression *<Cmprssn>*	[0..1]	Indicator		1212
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1212
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1212
	Technique *<Tchnq>*	[1..1]	CodeSet		1212
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1213
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1213
	Type *<Tp>*	[0..1]	CodeSet		1214
	Identification *<Id>*	[0..1]			1215
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216
	TradeConfirmation *<TradConf>*	[0..1]	±		1216
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1217
	TradeClearing *<TradClr>*	[0..1]		C28	1217
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1229
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1229
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1229
	InterestRate *<IntrstRate>*	[0..1]		C31	1230
	FirstLeg *<FrstLeg>*	[0..1]			1232
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1233
Or}	**Floating** *<Fltg>*	[1..1]		C34	1234
	Identification *<Id>*	[0..1]	IdentifierSet		1234
	Name *<Nm>*	[0..1]	Text		1235
	Rate *<Rate>*	[0..1]			1235

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1235
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1235
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1235
	Spread *<Sprd>*	[0..1]	±		1236
	DayCount *<DayCnt>*	[0..1]	±		1236
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1236
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1236
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1237
	LastFloatingReset *<LastFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1238
	SecondLeg *<ScndLeg>*	[0..1]			1238
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1238
Or}	**Floating** *<Fltg>*	[1..1]		C34	1239
	Identification *<Id>*	[0..1]	IdentifierSet		1240
	Name *<Nm>*	[0..1]	Text		1240
	Rate *<Rate>*	[0..1]			1240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1240
	Spread *<Sprd>*	[0..1]	±		1241
	DayCount *<DayCnt>*	[0..1]	±		1241
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1241
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1243

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Rate		1243
	Currency <*Ccy*>	[0..1]		C7	1243
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1243
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1244
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1244
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1244
	FixingDate <*FxgDt*>	[0..1]	DateTime		1244
	Commodity <*Cmmdty*>	[0..1]	±		1244
	Option <*Optn*>	[0..1]		C35	1245
	Type <*Tp*>	[0..1]	CodeSet		1246
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1246
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1247
	ExerciseDate <*ExrcDt*>	[0..1]	±		1247
	StrikePrice <*StrkPric*>	[0..1]	±		1247
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1248
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1248
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1249
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1249
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1249
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1250
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1250
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1251
	LoadType <*LdTp*>	[0..1]	CodeSet		1251
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1251
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1252
	DeliveryDate <*DlvryDt*>	[0..1]			1252
	FromDate <*FrDt*>	[0..1]	Date		1252
	ToDate <*ToDt*>	[1..1]	Date		1253
	Duration <*Drtn*>	[0..1]	CodeSet		1253
	WeekDay <*WkDay*>	[0..*]	CodeSet		1253

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254
	Credit *<Cdt>*	[0..1]			1254
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256
	OtherPayment *<OthrPmt>*	[0..*]		C39	1257
	PaymentAmount *<PmtAmt>*	[0..1]	±		1257
	PaymentType *<PmtTp>*	[0..1]	±		1258
	PaymentDate *<PmtDt>*	[0..1]	Date		1258
	PaymentPayer *<PmtPyer>*	[0..1]	±		1258
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1258
	Package *<Packg>*	[0..1]		C40	1259
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1259
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1259
	Price *<Pric>*	[0..1]	±		1260
	Spread *<Sprd>*	[0..1]	±		1260
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1260
	Level *<Lvl>*	[0..1]	CodeSet		1261
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1261
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1261
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1262
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1262
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1262
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1262

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Compression** <*Cmprssn*>	[1..1]			1262
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			1274
	Counterparty <*CtrPty*>	[1..1]			1276
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1278
	Identification <*Id*>	[1..1]	±		1279
	Nature <*Ntr*>	[0..1]			1280
{Or	**FinancialInstitution** <*FI*>	[1..1]			1280
	Sector <*Sctr*>	[1..*]			1280
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1281
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1281
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1282
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1282
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1282
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		1283
	DirectionOrSide <*DrctnOrSd*>	[0..1]			1283
{Or	**Direction** <*Drctn*>	[1..1]			1283
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1284
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1284
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	1284
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	1285
	ReportingExemption <*RptgXmptn*>	[0..1]			1285
	Reason <*Rsn*>	[1..1]	Text		1285
	Description <*Desc*>	[0..1]	Text		1285
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C11	1285
	IdentificationType <*IdTp*>	[0..1]	±		1286
	Nature <*Ntr*>	[0..1]			1286
{Or	**FinancialInstitution** <*FI*>	[1..1]			1287
	Sector <*Sctr*>	[1..*]			1287
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1287

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1289
	Broker *<Brkr>*	[0..1]	±		1290
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1290
	ClearingMember *<ClrMmb>*	[0..1]	±		1290
	Beneficiary *<Bnfcry>*	[0..2]	±		1290
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1291
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1291
	RelationshipRecord *<RltshRcrd>*	[0..*]			1291
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293
	Valuation *<Valtn>*	[0..1]	±	C12	1294
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1294
	CommonTradeData *<CmonTradData>*	[1..1]			1294
	ContractData *<CtrctData>*	[0..1]		C13	1304
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1306
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1307
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1307
	ProductIdentification *<PdctId>*	[0..1]		C14	1307
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1308
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1308
	ProductDescription *<PdctDesc>*	[0..1]	Text		1308

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1308
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1315
	Name *<Nm>*	[0..1]	Text		1315
	Index *<Indx>*	[0..1]	CodeSet		1315
Or	**Other** *<Othr>*	[1..1]			1315
	Identification *<Id>*	[1..1]	Text		1315
	Source *<Src>*	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1315
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1316
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1316
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1317
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1317

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1317
	FixingDate *<FxgDt>*	[0..1]	DateTime		1317
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1317
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1318
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1318
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1318
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1319
	FixingDate *<FxgDt>*	[0..1]	DateTime		1319
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1319
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1319
	TransactionData *<TxData>*	[1..1]		C17	1319
	TransactionIdentification *<TxId>*	[0..1]	±		1328
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1328
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1329
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1329
{Or	**Portfolio** *<Prtfl>*	[1..1]			1330
{Or	**Code** *<Cd>*	[1..1]	Text		1330
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1331
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1331
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1333
{Or	**Portfolio** *<Prtfl>*	[1..1]			1333
	Code *<Cd>*	[1..1]	Text		1333
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1333
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1334
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1334
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1334

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		1334
	TransactionPrice <*TxPric*>	[0..1]	±	C18	1334
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	1335
	FirstLeg <*FrstLeg*>	[0..1]		C21	1336
	Amount <*Amt*>	[0..1]	±		1337
	SchedulePeriod <*SchdlPrd*>	[0..*]			1337
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1337
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1337
	Amount <*Amt*>	[1..1]	±		1338
	SecondLeg <*ScndLeg*>	[0..1]		C22	1338
	Amount <*Amt*>	[0..1]	±		1338
	SchedulePeriod <*SchdlPrd*>	[0..*]			1339
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1339
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1339
	Amount <*Amt*>	[1..1]	±		1339
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1339
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1340
	FirstLeg <*FrstLeg*>	[0..1]		C24	1342
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1343
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1343
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1344
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1344
	Details <*Dtls*>	[0..1]			1344
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1345
	Quantity <*Qty*>	[1..1]	Quantity		1345
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1346
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1346
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1346
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1346
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1346
Or}	**Term** <*Term*>	[1..1]		C25	1346

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1347
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1347
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1347
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1347
	Value *<Val>*	[0..1]	Quantity	C8	1348
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348
	SecondLeg *<ScndLeg>*	[0..1]		C24	1349
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1350
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1350
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1350
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1350
	Details *<Dtls>*	[0..1]			1350
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1351
	Quantity *<Qty>*	[1..1]	Quantity		1351
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1352
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1352
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1352
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1352
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1352
Or}	**Term** *<Term>*	[1..1]		C25	1352
	Quantity *<Qty>*	[0..1]	Quantity		1353
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1353
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353
	Value *<Val>*	[0..1]	Quantity	C8	1354
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1354
	Quantity *<Qty>*	[0..1]	±		1355
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1355
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1355
	EffectiveDate *<FctvDt>*	[0..1]	Date		1355
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1355

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1356
	SettlementDate *<SttlmDt>*	[0..*]	Date		1356
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1356
	Compression *<Cmprssn>*	[0..1]	Indicator		1357
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1357
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1357
	Technique *<Tchnq>*	[1..1]	CodeSet		1357
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1358
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1358
	Type *<Tp>*	[0..1]	CodeSet		1359
	Identification *<Id>*	[0..1]			1360
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361
	TradeConfirmation *<TradConf>*	[0..1]	±		1361
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1362
	TradeClearing *<TradClr>*	[0..1]		C28	1362
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1374
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1374
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1374
	InterestRate *<IntrstRate>*	[0..1]		C31	1375
	FirstLeg *<FrstLeg>*	[0..1]			1377
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1378
Or}	**Floating** *<Fltg>*	[1..1]		C34	1379
	Identification *<Id>*	[0..1]	IdentifierSet		1379
	Name *<Nm>*	[0..1]	Text		1380
	Rate *<Rate>*	[0..1]			1380
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1380
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1380

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1380
	Spread *<Sprd>*	[0..1]	±		1381
	DayCount *<DayCnt>*	[0..1]	±		1381
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1381
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1381
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1382
	LastFloatingReset *<LastFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1383
	SecondLeg *<ScndLeg>*	[0..1]			1383
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388
	Currency *<Ccy>*	[0..1]		C7	1388

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1388
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1389
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1389
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1389
	FixingDate *<FxgDt>*	[0..1]	DateTime		1389
	Commodity *<Cmmdty>*	[0..1]	±		1389
	Option *<Optn>*	[0..1]		C35	1390
	Type *<Tp>*	[0..1]	CodeSet		1391
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1391
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1392
	ExerciseDate *<ExrcDt>*	[0..1]	±		1392
	StrikePrice *<StrkPric>*	[0..1]	±		1392
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1393
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1393
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1394
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1394
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1395
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1395
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1396
	LoadType *<LdTp>*	[0..1]	CodeSet		1396
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1396
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1397
	DeliveryDate *<DlvryDt>*	[0..1]			1397
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398
	Duration *<Drtn>*	[0..1]	CodeSet		1398
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399
	Credit *<Cdt>*	[0..1]			1399
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401
	OtherPayment *<OthrPmt>*	[0..*]		C39	1402
	PaymentAmount *<PmtAmt>*	[0..1]	±		1402
	PaymentType *<PmtTp>*	[0..1]	±		1403
	PaymentDate *<PmtDt>*	[0..1]	Date		1403
	PaymentPayer *<PmtPyer>*	[0..1]	±		1403
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1403
	Package *<Packg>*	[0..1]		C40	1404
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1404
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1404
	Price *<Pric>*	[0..1]	±		1405
	Spread *<Sprd>*	[0..1]	±		1405
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1405
	Level *<Lvl>*	[0..1]	CodeSet		1406
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1406
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1406
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1407
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1407
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1407
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1407
Or	**Error** *<Err>*	[1..1]			1407
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1419

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1421
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1423
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1430
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434
	Broker *<Brkr>*	[0..1]	±		1435
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1435
	ClearingMember *<ClrMmb>*	[0..1]	±		1435
	Beneficiary *<Bnfcry>*	[0..2]	±		1435
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1436
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1436
	RelationshipRecord *<RltshRcrd>*	[0..*]			1436
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438
	Valuation *<Valtn>*	[0..1]	±	C12	1439
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1439
	CommonTradeData *<CmonTradData>*	[1..1]			1439
	ContractData *<CtrctData>*	[0..1]		C13	1449
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1451
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1452
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1452
	ProductIdentification *<PdctId>*	[0..1]		C14	1452
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1453
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1453
	ProductDescription *<PdctDesc>*	[0..1]	Text		1453
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1453
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455
Or	**Basket** *<Bskt>*	[1..1]		C15	1455
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459
Or	**Index** *<Indx>*	[1..1]		C16	1459
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1460
	Name *<Nm>*	[0..1]	Text		1460
	Index *<Indx>*	[0..1]	CodeSet		1460
Or	**Other** *<Othr>*	[1..1]			1460
	Identification *<Id>*	[1..1]	Text		1460
	Source *<Src>*	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1460
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1461
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1461
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1462
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1462
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1462
	FixingDate *<FxgDt>*	[0..1]	DateTime		1462

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1462
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1463
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1463
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1463
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1464
	FixingDate *<FxgDt>*	[0..1]	DateTime		1464
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1464
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1464
	TransactionData *<TxData>*	[1..1]		C17	1464
	TransactionIdentification *<TxId>*	[0..1]	±		1473
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1473
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1474
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1474
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1479
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1479
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1479
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1479

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	1480
	FirstLeg <*FrstLeg*>	[0..1]		C21	1481
	Amount <*Amt*>	[0..1]	±		1482
	SchedulePeriod <*SchdlPrd*>	[0..*]			1482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1482
	Amount <*Amt*>	[1..1]	±		1483
	SecondLeg <*ScndLeg*>	[0..1]		C22	1483
	Amount <*Amt*>	[0..1]	±		1483
	SchedulePeriod <*SchdlPrd*>	[0..*]			1484
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1484
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1484
	Amount <*Amt*>	[1..1]	±		1484
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1484
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1485
	FirstLeg <*FrstLeg*>	[0..1]		C24	1487
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1488
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1488
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1489
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1489
	Details <*Dtls*>	[0..1]			1489
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1490
	Quantity <*Qty*>	[1..1]	Quantity		1490
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1491
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1491
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1491
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1491
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1491
Or}	**Term** <*Term*>	[1..1]		C25	1491
	Quantity <*Qty*>	[0..1]	Quantity		1492
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1492

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1492
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1492
	Value <*Val*>	[0..1]	Quantity	C8	1493
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1493
	SecondLeg <*ScndLeg*>	[0..1]		C24	1494
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1495
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1495
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1495
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1495
	Details <*Dtls*>	[0..1]			1495
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1496
	Quantity <*Qty*>	[1..1]	Quantity		1496
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1497
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1497
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1497
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1497
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1497
Or}	**Term** <*Term*>	[1..1]		C25	1497
	Quantity <*Qty*>	[0..1]	Quantity		1498
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1498
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1498
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1498
	Value <*Val*>	[0..1]	Quantity	C8	1499
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1499
	Quantity <*Qty*>	[0..1]	±		1500
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1500
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1500
	EffectiveDate <*FctvDt*>	[0..1]	Date		1500
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1500
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1501
	SettlementDate <*SttlmDt*>	[0..*]	Date		1501

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1501
	Compression *<Cmprssn>*	[0..1]	Indicator		1502
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1502
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1502
	Technique *<Tchnq>*	[1..1]	CodeSet		1502
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1503
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1503
	Type *<Tp>*	[0..1]	CodeSet		1504
	Identification *<Id>*	[0..1]			1505
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1505
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506
	TimeStamp *<TmStmp>*	[0..1]	±		1506
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1506
	TradeConfirmation *<TradConf>*	[0..1]	±		1506
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1507
	TradeClearing *<TradClr>*	[0..1]		C28	1507
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1509
	ClearingStatus *<ClrSts>*	[0..1]			1509
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1519
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1519
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1519
	InterestRate *<IntrstRate>*	[0..1]		C31	1520
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523
Or}	**Floating** *<Fltg>*	[1..1]		C34	1524
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525
	Rate *<Rate>*	[0..1]			1525
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1525
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1525
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1525
	Spread *<Sprd>*	[0..1]	±		1526

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	DayCount *<DayCnt>*	[0..1]	±		1526
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1526
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1526
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1527
	LastFloatingReset *<LastFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1528
	SecondLeg *<ScndLeg>*	[0..1]			1528
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1528
Or}	**Floating** *<Fltg>*	[1..1]		C34	1529
	Identification *<Id>*	[0..1]	IdentifierSet		1530
	Name *<Nm>*	[0..1]	Text		1530
	Rate *<Rate>*	[0..1]			1530
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1530
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1530
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1530
	Spread *<Sprd>*	[0..1]	±		1531
	DayCount *<DayCnt>*	[0..1]	±		1531
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1531
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1532
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1532
	Value *<Val>*	[0..1]	Rate		1532
	LastFloatingReset *<LastFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533
	Currency *<Ccy>*	[0..1]		C7	1533
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1533
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1534

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1534
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1534
	FixingDate <*FxgDt*>	[0..1]	DateTime		1534
	Commodity <*Cmmdty*>	[0..1]	±		1534
	Option <*Optn*>	[0..1]		C35	1535
	Type <*Tp*>	[0..1]	CodeSet		1536
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1536
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1537
	ExerciseDate <*ExrcDt*>	[0..1]	±		1537
	StrikePrice <*StrkPric*>	[0..1]	±		1537
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1538
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1538
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1539
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1539
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1539
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1540
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1540
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1541
	LoadType <*LdTp*>	[0..1]	CodeSet		1541
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1541
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1542
	DeliveryDate <*DlvryDt*>	[0..1]			1542
	FromDate <*FrDt*>	[0..1]	Date		1542
	ToDate <*ToDt*>	[1..1]	Date		1543
	Duration <*Drtn*>	[0..1]	CodeSet		1543
	WeekDay <*WkDay*>	[0..*]	CodeSet		1543
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1544
	QuantityUnit <*QtyUnit*>	[0..1]	±		1544
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1544
	Credit <*Cdt*>	[0..1]			1544

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1545
	ReferenceParty *<RefPty>*	[0..1]	±		1545
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1545
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1546
	Series *<Srs>*	[0..1]	Quantity		1546
	Version *<Vrsn>*	[0..1]	Quantity		1546
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1546
	Tranche *<Trch>*	[0..1]	±		1546
	OtherPayment *<OthrPmt>*	[0..*]		C39	1547
	PaymentAmount *<PmtAmt>*	[0..1]	±		1547
	PaymentType *<PmtTp>*	[0..1]	±		1548
	PaymentDate *<PmtDt>*	[0..1]	Date		1548
	PaymentPayer *<PmtPyer>*	[0..1]	±		1548
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1548
	Package *<Packg>*	[0..1]		C40	1549
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1549
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1549
	Price *<Pric>*	[0..1]	±		1550
	Spread *<Sprd>*	[0..1]	±		1550
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1550
	Level *<Lvl>*	[0..1]	CodeSet		1551
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1551
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1551
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1552
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1552
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1552
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1552
Or	**PortOut** *<PortOut>*	[1..1]			1552
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1564
	Counterparty *<CtrPty>*	[1..1]			1566
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1568

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1569
	Nature *<Ntr>*	[0..1]			1570
{Or	**FinancialInstitution** *<FI>*	[1..1]			1570
	Sector *<Sctr>*	[1..*]			1570
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1571
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1571
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1572
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1572
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1572
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1573
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1573
{Or	**Direction** *<Drctn>*	[1..1]			1573
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1574
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1574
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1575
	ReportingExemption *<RptgXmptn>*	[0..1]			1575
	Reason *<Rsn>*	[1..1]	Text		1575
	Description *<Desc>*	[0..1]	Text		1575
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1575
	IdentificationType *<IdTp>*	[0..1]	±		1576
	Nature *<Ntr>*	[0..1]			1576
{Or	**FinancialInstitution** *<FI>*	[1..1]			1577
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579
	Broker *<Brkr>*	[0..1]	±		1580
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1580
	ClearingMember *<ClrMmb>*	[0..1]	±		1580
	Beneficiary *<Bnfcry>*	[0..2]	±		1580
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1581
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1581
	RelationshipRecord *<RltshRcrd>*	[0..*]			1581
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583
	Valuation *<Valtn>*	[0..1]	±	C12	1584
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1584
	CommonTradeData *<CmonTradData>*	[1..1]			1584
	ContractData *<CtrctData>*	[0..1]		C13	1594
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1596
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1597
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1597
	ProductIdentification *<PdctId>*	[0..1]		C14	1597
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1598
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1605
	Name *<Nm>*	[0..1]	Text		1605
	Index *<Indx>*	[0..1]	CodeSet		1605
Or	**Other** *<Othr>*	[1..1]			1605
	Identification *<Id>*	[1..1]	Text		1605
	Source *<Src>*	[1..1]	Text		1605
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1605
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1606
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1606
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1607
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1607
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1607
	FixingDate *<FxgDt>*	[0..1]	DateTime		1607
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1607
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1608

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1608
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1608
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1609
	FixingDate *<FxgDt>*	[0..1]	DateTime		1609
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1609
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1609
	TransactionData *<TxData>*	[1..1]		C17	1609
	TransactionIdentification *<TxId>*	[0..1]	±		1618
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1618
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1619
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1619
{Or	**Portfolio** *<Prtfl>*	[1..1]			1620
{Or	**Code** *<Cd>*	[1..1]	Text		1620
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1621
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1621
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1624
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1624
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1624
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1624
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1625
	FirstLeg *<FrstLeg>*	[0..1]		C21	1626

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		1627
	SchedulePeriod *<SchdlPrd>*	[0..*]			1627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1627
	Amount *<Amt>*	[1..1]	±		1628
	SecondLeg *<ScndLeg>*	[0..1]		C22	1628
	Amount *<Amt>*	[0..1]	±		1628
	SchedulePeriod *<SchdlPrd>*	[0..*]			1629
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1629
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1629
	Amount *<Amt>*	[1..1]	±		1629
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1629
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1630
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636
Or}	**Term** *<Term>*	[1..1]		C25	1636
	Quantity *<Qty>*	[0..1]	Quantity		1637
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1637
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1637
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1637

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Quantity	C8	1638
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1638
	SecondLeg *<ScndLeg>*	[0..1]		C24	1639
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1640
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1640
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1640
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1640
	Details *<Dtls>*	[0..1]			1640
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1641
	Quantity *<Qty>*	[1..1]	Quantity		1641
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1642
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1642
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1642
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1642
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1642
Or}	**Term** *<Term>*	[1..1]		C25	1642
	Quantity *<Qty>*	[0..1]	Quantity		1643
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1643
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1643
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1643
	Value *<Val>*	[0..1]	Quantity	C8	1644
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1644
	Quantity *<Qty>*	[0..1]	±		1645
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1645
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1645
	EffectiveDate *<FctvDt>*	[0..1]	Date		1645
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1645
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1646
	SettlementDate *<SttlmDt>*	[0..*]	Date		1646
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1646
	Compression *<Cmprssn>*	[0..1]	Indicator		1647

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1647
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1647
	Technique *<Tchnq>*	[1..1]	CodeSet		1647
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1648
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1648
	Type *<Tp>*	[0..1]	CodeSet		1649
	Identification *<Id>*	[0..1]			1650
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651
	TradeConfirmation *<TradConf>*	[0..1]	±		1651
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1652
	TradeClearing *<TradClr>*	[0..1]		C28	1652
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1664
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1664
	InterestRate *<IntrstRate>*	[0..1]		C31	1665
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1671
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1672
	Date <*Dt*>	[1..1]	Date		1672
	Value <*Val*>	[0..1]	Rate		1672
	LastFloatingReset <*LastFltgRst*>	[0..1]			1672
	Date <*Dt*>	[1..1]	Date		1672
	Value <*Val*>	[0..1]	Rate		1673
	SecondLeg <*ScndLeg*>	[0..1]			1673
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1673
Or}	**Floating** <*Fltg*>	[1..1]		C34	1674
	Identification <*Id*>	[0..1]	IdentifierSet		1675
	Name <*Nm*>	[0..1]	Text		1675
	Rate <*Rate*>	[0..1]			1675
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1675
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1675
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1675
	Spread <*Sprd*>	[0..1]	±		1676
	DayCount <*DayCnt*>	[0..1]	±		1676
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1676
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1677
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1677
	Date <*Dt*>	[1..1]	Date		1677
	Value <*Val*>	[0..1]	Rate		1677
	LastFloatingReset <*LastFltgRst*>	[0..1]			1677
	Date <*Dt*>	[1..1]	Date		1678
	Value <*Val*>	[0..1]	Rate		1678
	Currency <*Ccy*>	[0..1]		C7	1678
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1678
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1679
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1679
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1679

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate *<FxgDt>*	[0..1]	DateTime		1679
	Commodity *<Cmmdty>*	[0..1]	±		1679
	Option *<Optn>*	[0..1]		C35	1680
	Type *<Tp>*	[0..1]	CodeSet		1681
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1681
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1682
	ExerciseDate *<ExrcDt>*	[0..1]	±		1682
	StrikePrice *<StrkPric>*	[0..1]	±		1682
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1683
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1683
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1684
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1684
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1685
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1685
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1686
	LoadType *<LdTp>*	[0..1]	CodeSet		1686
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1686
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1687
	DeliveryDate *<DlvryDt>*	[0..1]			1687
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688
	Duration *<Drtn>*	[0..1]	CodeSet		1688
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689
	Credit *<Cdt>*	[0..1]			1689
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		1690
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		1691
	Series <*Srs*>	[0..1]	Quantity		1691
	Version <*Vrsn*>	[0..1]	Quantity		1691
	IndexFactor <*IndxFctr*>	[0..1]	Rate		1691
	Tranche <*Trch*>	[0..1]	±		1691
	OtherPayment <*OthrPmt*>	[0..*]		C39	1692
	PaymentAmount <*PmtAmt*>	[0..1]	±		1692
	PaymentType <*PmtTp*>	[0..1]	±		1693
	PaymentDate <*PmtDt*>	[0..1]	Date		1693
	PaymentPayer <*PmtPyer*>	[0..1]	±		1693
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1693
	Package <*Packg*>	[0..1]		C40	1694
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1694
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1694
	Price <*Pric*>	[0..1]	±		1695
	Spread <*Sprd*>	[0..1]	±		1695
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1695
	Level <*Lvl*>	[0..1]	CodeSet		1696
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C41	1696
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			1696
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1697
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1697
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1697
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1697
Or	**Revive** <*Rvv*>	[1..1]			1697
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			1709
	Counterparty <*CtrPty*>	[1..1]			1711
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1713
	Identification <*Id*>	[1..1]	±		1714
	Nature <*Ntr*>	[0..1]			1715

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1715
	Sector *<Sctr>*	[1..*]			1715
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1716
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1716
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1717
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1717
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1717
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1718
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1718
{Or	**Direction** *<Drctn>*	[1..1]			1718
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1719
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1719
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1719
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1720
	ReportingExemption *<RptgXmptn>*	[0..1]			1720
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1720
	IdentificationType *<IdTp>*	[0..1]	±		1721
	Nature *<Ntr>*	[0..1]			1721
{Or	**FinancialInstitution** *<FI>*	[1..1]			1722
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1724
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1724
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1724

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Broker *<Brkr>*	[0..1]	±		1725
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1725
	ClearingMember *<ClrMmb>*	[0..1]	±		1725
	Beneficiary *<Bnfcry>*	[0..2]	±		1725
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1726
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1726
	RelationshipRecord *<RltshRcrd>*	[0..*]			1726
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1727
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1727
	RelationshipType *<RltshTp>*	[1..1]			1728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728
	Description *<Desc>*	[0..1]	Text		1728
	Valuation *<Valtn>*	[0..1]	±	C12	1729
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1729
	CommonTradeData *<CmonTradData>*	[1..1]			1729
	ContractData *<CtrctData>*	[0..1]		C13	1739
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1741
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1742
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1742
	ProductIdentification *<PdctId>*	[0..1]		C14	1742
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1743
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1743
	ProductDescription *<PdctDesc>*	[0..1]	Text		1743
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1743
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1751
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1752
	FixingDate *<FxgDt>*	[0..1]	DateTime		1752
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1752
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1753
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1753
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1753

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1754
	FixingDate *<FxgDt>*	[0..1]	DateTime		1754
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1754
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1754
	TransactionData *<TxData>*	[1..1]		C17	1754
	TransactionIdentification *<TxId>*	[0..1]	±		1763
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1763
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1764
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1764
{Or	**Portfolio** *<Prtfl>*	[1..1]			1765
{Or	**Code** *<Cd>*	[1..1]	Text		1765
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1766
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1766
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1768
{Or	**Portfolio** *<Prtfl>*	[1..1]			1768
	Code *<Cd>*	[1..1]	Text		1768
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1768
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1769
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1769
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1769
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1769
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1769
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1770
	FirstLeg *<FrstLeg>*	[0..1]		C21	1771
	Amount *<Amt>*	[0..1]	±		1772
	SchedulePeriod *<SchdlPrd>*	[0..*]			1772

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1772
	Amount *<Amt>*	[1..1]	±		1773
	SecondLeg *<ScndLeg>*	[0..1]		C22	1773
	Amount *<Amt>*	[0..1]	±		1773
	SchedulePeriod *<SchdlPrd>*	[0..*]			1774
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1774
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1774
	Amount *<Amt>*	[1..1]	±		1774
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1774
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1775
	FirstLeg *<FrstLeg>*	[0..1]		C24	1777
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SecondLeg <*ScndLeg*>	[0..1]		C24	1784
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1785
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1785
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1785
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1785
	Details <*Dtls*>	[0..1]			1785
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1786
	Quantity <*Qty*>	[1..1]	Quantity		1786
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1787
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1787
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1787
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1787
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1787
Or}	**Term** <*Term*>	[1..1]		C25	1787
	Quantity <*Qty*>	[0..1]	Quantity		1788
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1788
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1788
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1788
	Value <*Val*>	[0..1]	Quantity	C8	1789
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1789
	Quantity <*Qty*>	[0..1]	±		1790
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1790
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1790
	EffectiveDate <*FctvDt*>	[0..1]	Date		1790
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1790
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1791
	SettlementDate <*SttlmDt*>	[0..*]	Date		1791
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1791
	Compression <*Cmprssn*>	[0..1]	Indicator		1792
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		1792
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			1792

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Technique *<Tchnq>*	[1..1]	CodeSet		1792
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1793
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1793
	Type *<Tp>*	[0..1]	CodeSet		1794
	Identification *<Id>*	[0..1]			1795
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796
	TradeConfirmation *<TradConf>*	[0..1]	±		1796
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1797
	TradeClearing *<TradClr>*	[0..1]		C28	1797
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1809
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1809
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1809
	InterestRate *<IntrstRate>*	[0..1]		C31	1810
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1817
	Value <*Val*>	[0..1]	Rate		1817
	LastFloatingReset <*LastFltgRst*>	[0..1]			1817
	Date <*Dt*>	[1..1]	Date		1817
	Value <*Val*>	[0..1]	Rate		1818
	SecondLeg <*ScndLeg*>	[0..1]			1818
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1818
Or}	**Floating** <*Fltg*>	[1..1]		C34	1819
	Identification <*Id*>	[0..1]	IdentifierSet		1820
	Name <*Nm*>	[0..1]	Text		1820
	Rate <*Rate*>	[0..1]			1820
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1820
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1820
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1820
	Spread <*Sprd*>	[0..1]	±		1821
	DayCount <*DayCnt*>	[0..1]	±		1821
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1821
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1822
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1822
	Date <*Dt*>	[1..1]	Date		1822
	Value <*Val*>	[0..1]	Rate		1822
	LastFloatingReset <*LastFltgRst*>	[0..1]			1822
	Date <*Dt*>	[1..1]	Date		1823
	Value <*Val*>	[0..1]	Rate		1823
	Currency <*Ccy*>	[0..1]		C7	1823
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1823
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1824
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1824
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1824
	FixingDate <*FxgDt*>	[0..1]	DateTime		1824
	Commodity <*Cmmdty*>	[0..1]	±		1824

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Option *<Optn>*	[0..1]		C35	1825
	Type *<Tp>*	[0..1]	CodeSet		1826
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1826
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1827
	ExerciseDate *<ExrcDt>*	[0..1]	±		1827
	StrikePrice *<StrkPric>*	[0..1]	±		1827
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1828
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1828
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1829
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1829
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1830
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1830
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1831
	LoadType *<LdTp>*	[0..1]	CodeSet		1831
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1831
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834
	Credit *<Cdt>*	[0..1]			1834
	Seniority *<Snrty>*	[0..1]	CodeSet		1835
	ReferenceParty *<RefPty>*	[0..1]	±		1835
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1835
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1836

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Series *<Srs>*	[0..1]	Quantity		1836
	Version *<Vrsn>*	[0..1]	Quantity		1836
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1836
	Tranche *<Trch>*	[0..1]	±		1836
	OtherPayment *<OthrPmt>*	[0..*]		C39	1837
	PaymentAmount *<PmtAmt>*	[0..1]	±		1837
	PaymentType *<PmtTp>*	[0..1]	±		1838
	PaymentDate *<PmtDt>*	[0..1]	Date		1838
	PaymentPayer *<PmtPyer>*	[0..1]	±		1838
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1838
	Package *<Packg>*	[0..1]		C40	1839
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1839
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1839
	Price *<Pric>*	[0..1]	±		1840
	Spread *<Sprd>*	[0..1]	±		1840
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1840
	Level *<Lvl>*	[0..1]	CodeSet		1841
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1841
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1841
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1842
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1842
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1842
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1842
Or}	**Other** *<Othr>*	[1..1]			1842
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1854
	Counterparty *<CtrPty>*	[1..1]			1856
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1858
	Identification *<Id>*	[1..1]	±		1859
	Nature *<Ntr>*	[0..1]			1860
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1863
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1863
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1864
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1865
	ReportingExemption *<RptgXmptn>*	[0..1]			1865
	Reason *<Rsn>*	[1..1]	Text		1865
	Description *<Desc>*	[0..1]	Text		1865
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1865
	IdentificationType *<IdTp>*	[0..1]	±		1866
	Nature *<Ntr>*	[0..1]			1866
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869
	Broker *<Brkr>*	[0..1]	±		1870
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1870

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingMember *<ClrMmb>*	[0..1]	±		1870
	Beneficiary *<Bnfcry>*	[0..2]	±		1870
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1871
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1871
	RelationshipRecord *<RltshRcrd>*	[0..*]			1871
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873
	Description *<Desc>*	[0..1]	Text		1873
	Valuation *<Valtn>*	[0..1]	±	C12	1874
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1874
	CommonTradeData *<CmonTradData>*	[1..1]			1874
	ContractData *<CtrctData>*	[0..1]		C13	1884
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1886
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1887
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1887
	ProductIdentification *<PdctId>*	[0..1]		C14	1887
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1888
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894
Or	**Index** *<Indx>*	[1..1]		C16	1894
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1895
	Name *<Nm>*	[0..1]	Text		1895
	Index *<Indx>*	[0..1]	CodeSet		1895
Or	**Other** *<Othr>*	[1..1]			1895
	Identification *<Id>*	[1..1]	Text		1895
	Source *<Src>*	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1895
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1896
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1896
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1897
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1897
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1897
	FixingDate *<FxgDt>*	[0..1]	DateTime		1897
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1897
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1898
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1898
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1898
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1899
	FixingDate *<FxgDt>*	[0..1]	DateTime		1899

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1899
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1899
	TransactionData *<TxData>*	[1..1]		C17	1899
	TransactionIdentification *<TxId>*	[0..1]	±		1908
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1908
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1909
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1909
{Or	**Portfolio** *<Prtfl>*	[1..1]			1910
{Or	**Code** *<Cd>*	[1..1]	Text		1910
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1911
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1911
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1913
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1914
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1914
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1914
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1914
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1915
	FirstLeg *<FrstLeg>*	[0..1]		C21	1916
	Amount *<Amt>*	[0..1]	±		1917
	SchedulePeriod *<SchdlPrd>*	[0..*]			1917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1917

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	±		1918
	SecondLeg *<ScndLeg>*	[0..1]		C22	1918
	Amount *<Amt>*	[0..1]	±		1918
	SchedulePeriod *<SchdlPrd>*	[0..*]			1919
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1919
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1919
	Amount *<Amt>*	[1..1]	±		1919
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1919
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1920
	FirstLeg *<FrstLeg>*	[0..1]		C24	1922
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934
	Quantity *<Qty>*	[0..1]	±		1935
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1935
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1935
	EffectiveDate *<FctvDt>*	[0..1]	Date		1935
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1935
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1936
	SettlementDate *<SttlmDt>*	[0..*]	Date		1936
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1936
	Compression *<Cmprssn>*	[0..1]	Indicator		1937
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1937
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1937
	Technique *<Tchnq>*	[1..1]	CodeSet		1937
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1938

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1938
	Type *<Tp>*	[0..1]	CodeSet		1939
	Identification *<Id>*	[0..1]			1940
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941
	Identification *<Id>*	[1..1]	Text		1941
	TimeStamp *<TmStmp>*	[0..1]	±		1941
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1941
	TradeConfirmation *<TradConf>*	[0..1]	±		1941
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1942
	TradeClearing *<TradClr>*	[0..1]		C28	1942
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1954
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1954
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1954
	InterestRate *<IntrstRate>*	[0..1]		C31	1955
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963
	SecondLeg *<ScndLeg>*	[0..1]			1963
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1963
Or}	**Floating** *<Fltg>*	[1..1]		C34	1964
	Identification *<Id>*	[0..1]	IdentifierSet		1965
	Name *<Nm>*	[0..1]	Text		1965
	Rate *<Rate>*	[0..1]			1965
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1965
	Spread *<Sprd>*	[0..1]	±		1966
	DayCount *<DayCnt>*	[0..1]	±		1966
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1966
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1967
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1967
	Value *<Val>*	[0..1]	Rate		1967
	LastFloatingReset *<LastFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1968
	Value *<Val>*	[0..1]	Rate		1968
	Currency *<Ccy>*	[0..1]		C7	1968
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1968
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1969
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1969
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1969
	FixingDate *<FxgDt>*	[0..1]	DateTime		1969
	Commodity *<Cmmdty>*	[0..1]	±		1969
	Option *<Optn>*	[0..1]		C35	1970
	Type *<Tp>*	[0..1]	CodeSet		1971

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1971
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1972
	ExerciseDate *<ExrcDt>*	[0..1]	±		1972
	StrikePrice *<StrkPric>*	[0..1]	±		1972
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1973
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1973
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1974
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1974
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1975
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1975
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1976
	LoadType *<LdTp>*	[0..1]	CodeSet		1976
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1976
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1977
	DeliveryDate *<DlvryDt>*	[0..1]			1977
	FromDate *<FrDt>*	[0..1]	Date		1977
	ToDate *<ToDt>*	[1..1]	Date		1978
	Duration *<Drtn>*	[0..1]	CodeSet		1978
	WeekDay *<WkDay>*	[0..*]	CodeSet		1978
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1979
	QuantityUnit *<QtyUnit>*	[0..1]	±		1979
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1979
	Credit *<Cdt>*	[0..1]			1979
	Seniority *<Snrty>*	[0..1]	CodeSet		1980
	ReferenceParty *<RefPty>*	[0..1]	±		1980
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1980
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1981
	Series *<Srs>*	[0..1]	Quantity		1981
	Version *<Vrsn>*	[0..1]	Quantity		1981

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1981
	Tranche *<Trch>*	[0..1]	±		1981
	OtherPayment *<OthrPmt>*	[0..*]		C39	1982
	PaymentAmount *<PmtAmt>*	[0..1]	±		1982
	PaymentType *<PmtTp>*	[0..1]	±		1983
	PaymentDate *<PmtDt>*	[0..1]	Date		1983
	PaymentPayer *<PmtPyer>*	[0..1]	±		1983
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1983
	Package *<Packg>*	[0..1]		C40	1984
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1984
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1984
	Price *<Pric>*	[0..1]	±		1985
	Spread *<Sprd>*	[0..1]	±		1985
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1985
	Level *<Lvl>*	[0..1]	CodeSet		1986
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1986
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1986
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1987
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1987
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1987
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1987
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1987

3.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C7 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one of the 2 elements must be present.

C20 OneElementPresentRule

At least one element must be present.

C21 OneElementPresentRule

At least one element must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one of the 7 elements must be present.

C30 OneElementPresentRule

At least one of the 6 elements must be present.

C31 OneElementPresentRule

At least one element must be present.

C32 OneElementPresentRule

At least one of the 3 elements must be present.

C33 OneElementPresentRule

At least one of the 2 elements must be present.

C34 OneElementPresentRule

At least one element must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one of the 2 elements must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 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 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C9 "OneElementPresentRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate <*RptExctnDt*>	[0..1]	Date		145
	MessagePagination <*MsgPgntn*>	[0..1]	±		145
	NumberRecords <*NbRcrds*>	[1..1]	Quantity		145
	CompetentAuthority <*CmptntAuthrty*>	[0..*]	Text		145
	NewTradeRepositoryIdentifier <*NewTradRpstryIdr*>	[0..1]	±		145
	ReportingPurpose <*RptgPurp*>	[0..*]	Text		146

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 3141

3.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		3068
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		3068

3.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 3145

3.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

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

Datatype: "Max100Text" on page 3146

3.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

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

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 3146

3.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData57Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		269
Or}	**Report** *<Rpt>*	[1..*]			269
{Or	**New** *<New>*	[1..1]			392
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			404
	Counterparty *<CtrPty>*	[1..1]			406
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	408
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	415
	IdentificationType *<IdTp>*	[0..1]	±		416
	Nature *<Ntr>*	[0..1]			416

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		419
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		419
Or}	**Other** *<Othr>*	[1..1]	CodeSet		419
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		419
	Broker *<Brkr>*	[0..1]	±		420
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		420
	ClearingMember *<ClrMmb>*	[0..1]	±		420
	Beneficiary *<Bnfcry>*	[0..2]	±		420
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		421
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		421
	RelationshipRecord *<RltshRcrd>*	[0..*]			421
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		422
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		422
	RelationshipType *<RltshTp>*	[1..1]			423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423
	Description *<Desc>*	[0..1]	Text		423
	Valuation *<Valtn>*	[0..1]	±	C12	424
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		424
	CommonTradeData *<CmonTradData>*	[1..1]			424
	ContractData *<CtrctData>*	[0..1]		C13	434
	ContractType *<CtrctTp>*	[0..1]	CodeSet		436
	AssetClass *<AsstClss>*	[0..1]	CodeSet		437
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		437
	ProductIdentification *<PdctId>*	[0..1]		C14	437
	ISIN *<ISIN>*	[0..1]	IdentifierSet		438

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		438
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		438
	ProductDescription *<PdctDesc>*	[0..1]	Text		438
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			438
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		440
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		440
Or	**Basket** *<Bskt>*	[1..1]		C15	440
	Structurer *<Strr>*	[0..1]	IdentifierSet		441
	Identification *<Id>*	[0..1]	Text		441
	Constituents *<Cnsttnts>*	[0..*]			441
	InstrumentIdentification *<InstrmId>*	[1..1]			442
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		443
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		443
Or}	**OtherIdentification** *<OthrId>*	[1..1]			443
	Identification *<Id>*	[1..1]	Text		443
	Source *<Src>*	[1..1]	Text		443
	Quantity *<Qty>*	[0..1]	Quantity		443
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			443
{Or	**Code** *<Cd>*	[1..1]	CodeSet		444
Or}	**Proprietary** *<Prtry>*	[1..1]	±		444
Or	**Index** *<Indx>*	[1..1]		C16	444
	ISIN *<ISIN>*	[0..1]	IdentifierSet		445
	Name *<Nm>*	[0..1]	Text		445
	Index *<Indx>*	[0..1]	CodeSet		445
Or	**Other** *<Othr>*	[1..1]			445
	Identification *<Id>*	[1..1]	Text		445
	Source *<Src>*	[1..1]	Text		445
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		445

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	446
	Currency <*Ccy*>	[1..1]	CodeSet	C2	446
	ExchangeRate <*XchgRate*>	[0..1]	Rate		447
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		447
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		447
	FixingDate <*FxgDt*>	[0..1]	DateTime		447
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	447
	Currency <*Ccy*>	[1..1]	CodeSet	C2	448
	ExchangeRate <*XchgRate*>	[0..1]	Rate		448
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		448
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		449
	FixingDate <*FxgDt*>	[0..1]	DateTime		449
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	449
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		449
	TransactionData <*TxData*>	[1..1]		C17	449
	TransactionIdentification <*TxId*>	[0..1]	±		458
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		458
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		459
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			459
{Or	**Portfolio** <*Prtfl*>	[1..1]			460
{Or	**Code** <*Cd*>	[1..1]	Text		460
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			461
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			461
{Or	**Portfolio** <*Prtfl*>	[1..1]			462
	Code <*Cd*>	[1..1]	Text		462
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		462
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		462
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			463

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		464
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		464
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		464
	TransactionPrice *<TxPric>*	[0..1]	±	C18	464
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	465
	FirstLeg *<FrstLeg>*	[0..1]		C21	466
	Amount *<Amt>*	[0..1]	±		467
	SchedulePeriod *<SchdlPrd>*	[0..*]			467
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		467
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		467
	Amount *<Amt>*	[1..1]	±		468
	SecondLeg *<ScndLeg>*	[0..1]		C22	468
	Amount *<Amt>*	[0..1]	±		468
	SchedulePeriod *<SchdlPrd>*	[0..*]			469
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		469
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		469
	Amount *<Amt>*	[1..1]	±		469
	Currency *<Ccy>*	[0..1]	CodeSet	C2	469
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	470
	FirstLeg *<FrstLeg>*	[0..1]		C24	472
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		473
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			473
{Or	**Code** *<Cd>*	[1..1]	CodeSet		474
Or}	**Proprietary** *<Prtry>*	[1..1]	±		474
	Details *<Dtls>*	[0..1]			474
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			475
	Quantity *<Qty>*	[1..1]	Quantity		475

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			476
{Or	**Code** *<Cd>*	[1..1]	CodeSet		476
Or}	**Proprietary** *<Prtry>*	[1..1]	±		476
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		476
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		476
Or}	**Term** *<Term>*	[1..1]		C25	476
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478
	SecondLeg *<ScndLeg>*	[0..1]		C24	479
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		480
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			480
{Or	**Code** *<Cd>*	[1..1]	CodeSet		480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		480
	Details *<Dtls>*	[0..1]			480
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			481
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482
Or}	**Term** *<Term>*	[1..1]		C25	482
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484
	Quantity *<Qty>*	[0..1]	±		485
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		485
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		485
	EffectiveDate *<FctvDt>*	[0..1]	Date		485
	ExpirationDate *<XprtnDt>*	[0..1]	Date		485
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		486
	SettlementDate *<SttlmDt>*	[0..*]	Date		486
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	486
	Compression *<Cmprssn>*	[0..1]	Indicator		487
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		487
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			487
	Technique *<Tchnq>*	[1..1]	CodeSet		487
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		488
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	488
	Type *<Tp>*	[0..1]	CodeSet		489
	Identification *<Id>*	[0..1]			490
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491
	TimeStamp *<TmStmp>*	[0..1]	±		491
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		491
	TradeConfirmation *<TradConf>*	[0..1]	±		491
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		492
	TradeClearing *<TradClr>*	[0..1]		C28	492
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Details** <*Dtls*>	[1..1]		C29	496
	CCP <*CCP*>	[0..1]	±		497
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		497
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		497
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		497
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		498
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		498
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		498
Or	**IntendToClear** <*IntndToClear*>	[1..1]			499
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		499
Or}	**Details** <*Dtls*>	[1..1]		C30	499
	CCP <*CCP*>	[0..1]	±		500
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		500
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		500
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		500
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		501
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		501
Or}	**NonCleared** <*NonClrd*>	[1..1]			501
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		502
Or}	**Counterparties** <*CtrPties*>	[1..1]			502
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			502
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		503
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		503
	OtherCounterparty <*OthrCtrPty*>	[0..1]			503
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		503
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		504
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		504
	BlockTradeElection <*BlckTradElctn*>	[0..1]	Indicator		504
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		504

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRate *<IntrstRate>*	[0..1]		C31	505
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518
	Currency *<Ccy>*	[0..1]		C7	518
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519
	Commodity *<Cmmdty>*	[0..1]	±		519
	Option *<Optn>*	[0..1]		C35	520
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522
	ExerciseDate *<ExrcDt>*	[0..1]	±		522
	StrikePrice *<StrkPric>*	[0..1]	±		522
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		523
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	523
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	524
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		524
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		524
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	525
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		525
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		526
	LoadType *<LdTp>*	[0..1]	CodeSet		526

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	526
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		527
	DeliveryDate *<DlvryDt>*	[0..1]			527
	FromDate *<FrDt>*	[0..1]	Date		527
	ToDate *<ToDt>*	[1..1]	Date		528
	Duration *<Drtn>*	[0..1]	CodeSet		528
	WeekDay *<WkDay>*	[0..*]	CodeSet		528
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		529
	QuantityUnit *<QtyUnit>*	[0..1]	±		529
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		529
	Credit *<Cdt>*	[0..1]			529
	Seniority *<Snrty>*	[0..1]	CodeSet		530
	ReferenceParty *<RefPty>*	[0..1]	±		530
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		530
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		531
	Series *<Srs>*	[0..1]	Quantity		531
	Version *<Vrsn>*	[0..1]	Quantity		531
	IndexFactor *<IndxFctr>*	[0..1]	Rate		531
	Tranche *<Trch>*	[0..1]	±		531
	OtherPayment *<OthrPmt>*	[0..*]		C39	532
	PaymentAmount *<PmtAmt>*	[0..1]	±		532
	PaymentType *<PmtTp>*	[0..1]	±		533
	PaymentDate *<PmtDt>*	[0..1]	Date		533
	PaymentPayer *<PmtPyer>*	[0..1]	±		533
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		533
	Package *<Packg>*	[0..1]		C40	534
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		534
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		534
	Price *<Pric>*	[0..1]	±		535
	Spread *<Sprd>*	[0..1]	±		535
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		535

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Level *<Lvl>*	[0..1]	CodeSet		536
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	536
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			536
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		537
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		537
	TimeStamp *<TmStmp>*	[1..1]	DateTime		537
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	537
Or	**Modification** *<Mod>*	[1..1]			537
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			549
	Counterparty *<CtrPty>*	[1..1]			551
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	553
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description *<Desc>*	[0..1]	Text		560
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	560
	IdentificationType *<IdTp>*	[0..1]	±		561
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		564
Or}	**Other** *<Othr>*	[1..1]	CodeSet		564
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		564
	Broker *<Brkr>*	[0..1]	±		565
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		565
	ClearingMember *<ClrMmb>*	[0..1]	±		565
	Beneficiary *<Bnfcry>*	[0..2]	±		565
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		566
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		566
	RelationshipRecord *<RltshRcrd>*	[0..*]			566
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		567
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		567
	RelationshipType *<RltshTp>*	[1..1]			568
{Or	**Code** *<Cd>*	[1..1]	CodeSet		568
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		568
	Description *<Desc>*	[0..1]	Text		568
	Valuation *<Valtn>*	[0..1]	±	C12	569
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		569
	CommonTradeData *<CmonTradData>*	[1..1]			569
	ContractData *<CtrctData>*	[0..1]		C13	579
	ContractType *<CtrctTp>*	[0..1]	CodeSet		581

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClass *<AsstClss>*	[0..1]	CodeSet		582
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		582
	ProductIdentification *<PdctId>*	[0..1]		C14	582
	ISIN *<ISIN>*	[0..1]	IdentifierSet		583
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		583
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		583
	ProductDescription *<PdctDesc>*	[0..1]	Text		583
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			583
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		585
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		585
Or	**Basket** *<Bskt>*	[1..1]		C15	585
	Structurer *<Strr>*	[0..1]	IdentifierSet		586
	Identification *<Id>*	[0..1]	Text		586
	Constituents *<Cnsttnts>*	[0..*]			586
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589
Or	**Index** *<Indx>*	[1..1]		C16	589
	ISIN *<ISIN>*	[0..1]	IdentifierSet		590
	Name *<Nm>*	[0..1]	Text		590
	Index *<Indx>*	[0..1]	CodeSet		590

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Other** *<Othr>*	[1..1]			590
	Identification *<Id>*	[1..1]	Text		590
	Source *<Src>*	[1..1]	Text		590
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		590
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	591
	Currency *<Ccy>*	[1..1]	CodeSet	C2	591
	ExchangeRate *<XchgRate>*	[0..1]	Rate		592
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		592
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		592
	FixingDate *<FxgDt>*	[0..1]	DateTime		592
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	592
	Currency *<Ccy>*	[1..1]	CodeSet	C2	593
	ExchangeRate *<XchgRate>*	[0..1]	Rate		593
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		593
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		594
	FixingDate *<FxgDt>*	[0..1]	DateTime		594
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	594
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		594
	TransactionData *<TxData>*	[1..1]		C17	594
	TransactionIdentification *<TxId>*	[0..1]	±		603
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		603
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		604
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			604
{Or	**Portfolio** *<Prtfl>*	[1..1]			605
{Or	**Code** *<Cd>*	[1..1]	Text		605
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			606
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			606
{Or	**Portfolio** *<Prtfl>*	[1..1]			607
	Code *<Cd>*	[1..1]	Text		607

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		607
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			608
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		609
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		609
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		609
	TransactionPrice *<TxPric>*	[0..1]	±	C18	609
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	610
	FirstLeg *<FrstLeg>*	[0..1]		C21	611
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613
	SecondLeg *<ScndLeg>*	[0..1]		C22	613
	Amount *<Amt>*	[0..1]	±		613
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	615
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	±		619
	Details <*Dtls*>	[0..1]			619
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			620
	Quantity <*Qty*>	[1..1]	Quantity		620
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			621
{Or	**Code** <*Cd*>	[1..1]	CodeSet		621
Or}	**Proprietary** <*Prtry*>	[1..1]	±		621
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		621
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		621
Or}	**Term** <*Term*>	[1..1]		C25	621
	Quantity <*Qty*>	[0..1]	Quantity		622
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			622
{Or	**Code** <*Cd*>	[1..1]	CodeSet		622
Or}	**Proprietary** <*Prtry*>	[1..1]	±		622
	Value <*Val*>	[0..1]	Quantity	C8	623
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		623
	SecondLeg <*ScndLeg*>	[0..1]		C24	624
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		625
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			625
{Or	**Code** <*Cd*>	[1..1]	CodeSet		625
Or}	**Proprietary** <*Prtry*>	[1..1]	±		625
	Details <*Dtls*>	[0..1]			625
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			626
	Quantity <*Qty*>	[1..1]	Quantity		626
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			627
{Or	**Code** <*Cd*>	[1..1]	CodeSet		627
Or}	**Proprietary** <*Prtry*>	[1..1]	±		627
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		627
Or}	**Term** <*Term*>	[1..1]		C25	627
	Quantity <*Qty*>	[0..1]	Quantity		628

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629
	Quantity *<Qty>*	[0..1]	±		630
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		630
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		630
	EffectiveDate *<FctvDt>*	[0..1]	Date		630
	ExpirationDate *<XprtnDt>*	[0..1]	Date		630
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		631
	SettlementDate *<SttlmDt>*	[0..*]	Date		631
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	631
	Compression *<Cmprssn>*	[0..1]	Indicator		632
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		632
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			632
	Technique *<Tchnq>*	[1..1]	CodeSet		632
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		633
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	633
	Type *<Tp>*	[0..1]	CodeSet		634
	Identification *<Id>*	[0..1]			635
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636
	TimeStamp *<TmStmp>*	[0..1]	±		636
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		636
	TradeConfirmation *<TradConf>*	[0..1]	±		636
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		637
	TradeClearing *<TradClr>*	[0..1]		C28	637

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		649
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		649
	InterestRate *<IntrstRate>*	[0..1]		C31	650
	FirstLeg *<FrstLeg>*	[0..1]			652
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	653
Or}	**Floating** *<Fltg>*	[1..1]		C34	654
	Identification *<Id>*	[0..1]	IdentifierSet		654
	Name *<Nm>*	[0..1]	Text		655
	Rate *<Rate>*	[0..1]			655
{Or	**Code** *<Cd>*	[1..1]	CodeSet		655
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		655
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	655
	Spread *<Sprd>*	[0..1]	±		656
	DayCount *<DayCnt>*	[0..1]	±		656
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		656
	ResetFrequency *<RstFrqcy>*	[0..1]	±		656
	NextFloatingReset *<NxtFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657
	LastFloatingReset *<LastFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		658
	SecondLeg *<ScndLeg>*	[0..1]			658
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	658
Or}	**Floating** *<Fltg>*	[1..1]		C34	659
	Identification *<Id>*	[0..1]	IdentifierSet		660
	Name *<Nm>*	[0..1]	Text		660
	Rate *<Rate>*	[0..1]			660
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	660
	Spread *<Sprd>*	[0..1]	±		661
	DayCount *<DayCnt>*	[0..1]	±		661
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		661
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663
	Currency *<Ccy>*	[0..1]		C7	663
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	663
	ExchangeRate *<XchgRate>*	[0..1]	Rate		664
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		664
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		664
	FixingDate *<FxgDt>*	[0..1]	DateTime		664
	Commodity *<Cmmdty>*	[0..1]	±		664
	Option *<Optn>*	[0..1]		C35	665
	Type *<Tp>*	[0..1]	CodeSet		666
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		666
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		667
	ExerciseDate *<ExrcDt>*	[0..1]	±		667
	StrikePrice *<StrkPric>*	[0..1]	±		667
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		668
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	668
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	669
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		669
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		669

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	670
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		670
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		671
	LoadType *<LdTp>*	[0..1]	CodeSet		671
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	671
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		672
	DeliveryDate *<DlvryDt>*	[0..1]			672
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673
	Duration *<Drtn>*	[0..1]	CodeSet		673
	WeekDay *<WkDay>*	[0..*]	CodeSet		673
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		674
	QuantityUnit *<QtyUnit>*	[0..1]	±		674
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		674
	Credit *<Cdt>*	[0..1]			674
	Seniority *<Snrty>*	[0..1]	CodeSet		675
	ReferenceParty *<RefPty>*	[0..1]	±		675
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		675
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		676
	Series *<Srs>*	[0..1]	Quantity		676
	Version *<Vrsn>*	[0..1]	Quantity		676
	IndexFactor *<IndxFctr>*	[0..1]	Rate		676
	Tranche *<Trch>*	[0..1]	±		676
	OtherPayment *<OthrPmt>*	[0..*]		C39	677
	PaymentAmount *<PmtAmt>*	[0..1]	±		677
	PaymentType *<PmtTp>*	[0..1]	±		678
	PaymentDate *<PmtDt>*	[0..1]	Date		678
	PaymentPayer *<PmtPyer>*	[0..1]	±		678
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		678
	Package *<Packg>*	[0..1]		C40	679
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		679

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		679
	Price *<Pric>*	[0..1]	±		680
	Spread *<Sprd>*	[0..1]	±		680
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		680
	Level *<Lvl>*	[0..1]	CodeSet		681
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	681
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			681
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		682
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		682
	TimeStamp *<TmStmp>*	[1..1]	DateTime		682
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	682
Or	**Correction** *<Crrctn>*	[1..1]			682
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			694
	Counterparty *<CtrPty>*	[1..1]			696
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	698
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	705
	IdentificationType *<IdTp>*	[0..1]	±		706
	Nature *<Ntr>*	[0..1]			706
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		709
	Broker *<Brkr>*	[0..1]	±		710
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		710
	ClearingMember *<ClrMmb>*	[0..1]	±		710
	Beneficiary *<Bnfcry>*	[0..2]	±		710
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		711
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		711
	RelationshipRecord *<RltshRcrd>*	[0..*]			711
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713
	Valuation *<Valtn>*	[0..1]	±	C12	714

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		714
	CommonTradeData *<CmonTradData>*	[1..1]			714
	ContractData *<CtrctData>*	[0..1]		C13	724
	ContractType *<CtrctTp>*	[0..1]	CodeSet		726
	AssetClass *<AsstClss>*	[0..1]	CodeSet		727
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		727
	ProductIdentification *<PdctId>*	[0..1]		C14	727
	ISIN *<ISIN>*	[0..1]	IdentifierSet		728
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		728
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		728
	ProductDescription *<PdctDesc>*	[0..1]	Text		728
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			728
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		730
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		730
Or	**Basket** *<Bskt>*	[1..1]		C15	730
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Index** *<Indx>*	[1..1]		C16	734
	ISIN *<ISIN>*	[0..1]	IdentifierSet		735
	Name *<Nm>*	[0..1]	Text		735
	Index *<Indx>*	[0..1]	CodeSet		735
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	736
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	737
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	739
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		739
	TransactionData *<TxData>*	[1..1]		C17	739
	TransactionIdentification *<TxId>*	[0..1]	±		748
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		748
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		749
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			749
{Or	**Portfolio** *<Prtfl>*	[1..1]			750
{Or	**Code** *<Cd>*	[1..1]	Text		750
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		751

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			751
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			751
{Or	**Portfolio** *<Prtfl>*	[1..1]			752
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		752
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			753
{Or	**Portfolio** *<Prtfl>*	[1..1]			753
	Code *<Cd>*	[1..1]	Text		753
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		753
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		754
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		754
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		754
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		754
	TransactionPrice *<TxPric>*	[0..1]	±	C18	754
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	755
	FirstLeg *<FrstLeg>*	[0..1]		C21	756
	Amount *<Amt>*	[0..1]	±		757
	SchedulePeriod *<SchdlPrd>*	[0..*]			757
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		757
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		757
	Amount *<Amt>*	[1..1]	±		758
	SecondLeg *<ScndLeg>*	[0..1]		C22	758
	Amount *<Amt>*	[0..1]	±		758
	SchedulePeriod *<SchdlPrd>*	[0..*]			759
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		759
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		759
	Amount *<Amt>*	[1..1]	±		759
	Currency *<Ccy>*	[0..1]	CodeSet	C2	759
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	760

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	762
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		763
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			763
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764
	Details *<Dtls>*	[0..1]			764
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			765
	Quantity *<Qty>*	[1..1]	Quantity		765
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			766
{Or	**Code** *<Cd>*	[1..1]	CodeSet		766
Or}	**Proprietary** *<Prtry>*	[1..1]	±		766
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		766
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		766
Or}	**Term** *<Term>*	[1..1]		C25	766
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768
	SecondLeg *<ScndLeg>*	[0..1]		C24	769
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		770
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			770
{Or	**Code** *<Cd>*	[1..1]	CodeSet		770
Or}	**Proprietary** *<Prtry>*	[1..1]	±		770
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774
	Quantity *<Qty>*	[0..1]	±		775
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		775
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		775
	EffectiveDate *<FctvDt>*	[0..1]	Date		775
	ExpirationDate *<XprtnDt>*	[0..1]	Date		775
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		776
	SettlementDate *<SttlmDt>*	[0..*]	Date		776
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	776
	Compression *<Cmprssn>*	[0..1]	Indicator		777
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		777
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			777
	Technique *<Tchnq>*	[1..1]	CodeSet		777
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		778
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	778
	Type *<Tp>*	[0..1]	CodeSet		779
	Identification *<Id>*	[0..1]			780
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			780
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781
	TimeStamp *<TmStmp>*	[0..1]	±		781

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		781
	TradeConfirmation *<TradConf>*	[0..1]	±		781
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		782
	TradeClearing *<TradClr>*	[0..1]		C28	782
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		784
	ClearingStatus *<ClrSts>*	[0..1]			784
{Or	**Cleared** *<Clrd>*	[1..1]			785
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		794
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		794
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		794
	InterestRate *<IntrstRate>*	[0..1]		C31	795
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808
	Currency *<Ccy>*	[0..1]		C7	808
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	808
	ExchangeRate *<XchgRate>*	[0..1]	Rate		809
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		809
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		809
	FixingDate *<FxgDt>*	[0..1]	DateTime		809
	Commodity *<Cmmdty>*	[0..1]	±		809
	Option *<Optn>*	[0..1]		C35	810
	Type *<Tp>*	[0..1]	CodeSet		811
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		811
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		812
	ExerciseDate *<ExrcDt>*	[0..1]	±		812
	StrikePrice *<StrkPric>*	[0..1]	±		812
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		813
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	813

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	814
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	814
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		814
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		814
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	815
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		815
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		816
	LoadType *<LdTp>*	[0..1]	CodeSet		816
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	816
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819
	Credit *<Cdt>*	[0..1]			819
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821
	OtherPayment *<OthrPmt>*	[0..*]		C39	822
	PaymentAmount *<PmtAmt>*	[0..1]	±		822
	PaymentType *<PmtTp>*	[0..1]	±		823
	PaymentDate *<PmtDt>*	[0..1]	Date		823

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentPayer *<PmtPyer>*	[0..1]	±		823
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		823
	Package *<Packg>*	[0..1]		C40	824
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		824
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		824
	Price *<Pric>*	[0..1]	±		825
	Spread *<Sprd>*	[0..1]	±		825
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		825
	Level *<Lvl>*	[0..1]	CodeSet		826
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	826
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			826
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		827
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		827
	TimeStamp *<TmStmp>*	[1..1]	DateTime		827
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	827
Or	**Termination** *<Termntn>*	[1..1]			827
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			839
	Counterparty *<CtrPty>*	[1..1]			841
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	843
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	850
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		854
	Broker *<Brkr>*	[0..1]	±		855
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		855
	ClearingMember *<ClrMmb>*	[0..1]	±		855
	Beneficiary *<Bnfcry>*	[0..2]	±		855
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		856
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		856
	RelationshipRecord *<RltshRcrd>*	[0..*]			856
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		857
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		857
	RelationshipType *<RltshTp>*	[1..1]			858

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858
	Description *<Desc>*	[0..1]	Text		858
	Valuation *<Valtn>*	[0..1]	±	C12	859
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		859
	CommonTradeData *<CmonTradData>*	[1..1]			859
	ContractData *<CtrctData>*	[0..1]		C13	869
	ContractType *<CtrctTp>*	[0..1]	CodeSet		871
	AssetClass *<AsstClss>*	[0..1]	CodeSet		872
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		872
	ProductIdentification *<PdctId>*	[0..1]		C14	872
	ISIN *<ISIN>*	[0..1]	IdentifierSet		873
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		873
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		873
	ProductDescription *<PdctDesc>*	[0..1]	Text		873
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			873
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		875
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		875
Or	**Basket** *<Bskt>*	[1..1]		C15	875
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879
Or	**Index** *<Indx>*	[1..1]		C16	879
	ISIN *<ISIN>*	[0..1]	IdentifierSet		880
	Name *<Nm>*	[0..1]	Text		880
	Index *<Indx>*	[0..1]	CodeSet		880
Or	**Other** *<Othr>*	[1..1]			880
	Identification *<Id>*	[1..1]	Text		880
	Source *<Src>*	[1..1]	Text		880
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		880
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	881
	Currency *<Ccy>*	[1..1]	CodeSet	C2	881
	ExchangeRate *<XchgRate>*	[0..1]	Rate		882
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		882
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		882
	FixingDate *<FxgDt>*	[0..1]	DateTime		882
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	882
	Currency *<Ccy>*	[1..1]	CodeSet	C2	883
	ExchangeRate *<XchgRate>*	[0..1]	Rate		883
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		883
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		884
	FixingDate *<FxgDt>*	[0..1]	DateTime		884
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	884
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		884
	TransactionData *<TxData>*	[1..1]		C17	884
	TransactionIdentification *<TxId>*	[0..1]	±		893
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		893
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		894

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			894
{Or	**Portfolio** *<Prtfl>*	[1..1]			895
{Or	**Code** *<Cd>*	[1..1]	Text		895
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			896
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			896
{Or	**Portfolio** *<Prtfl>*	[1..1]			897
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		897
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			898
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		899
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		899
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		899
	TransactionPrice *<TxPric>*	[0..1]	±	C18	899
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	900
	FirstLeg *<FrstLeg>*	[0..1]		C21	901
	Amount *<Amt>*	[0..1]	±		902
	SchedulePeriod *<SchdlPrd>*	[0..*]			902
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		902
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		902
	Amount *<Amt>*	[1..1]	±		903
	SecondLeg *<ScndLeg>*	[0..1]		C22	903
	Amount *<Amt>*	[0..1]	±		903
	SchedulePeriod *<SchdlPrd>*	[0..*]			904
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		904

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		904
	Amount *<Amt>*	[1..1]	±		904
	Currency *<Ccy>*	[0..1]	CodeSet	C2	904
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	905
	FirstLeg *<FrstLeg>*	[0..1]		C24	907
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		908
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			908
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917
{Or	**Code** *<Cd>*	[1..1]	CodeSet		917
Or}	**Proprietary** *<Prtry>*	[1..1]	±		917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		917
Or}	**Term** *<Term>*	[1..1]		C25	917
	Quantity *<Qty>*	[0..1]	Quantity		918
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			918
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918
	Value *<Val>*	[0..1]	Quantity	C8	919
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		919
	Quantity *<Qty>*	[0..1]	±		920
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		920
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		920
	EffectiveDate *<FctvDt>*	[0..1]	Date		920
	ExpirationDate *<XprtnDt>*	[0..1]	Date		920
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		921
	SettlementDate *<SttlmDt>*	[0..*]	Date		921
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	921
	Compression *<Cmprssn>*	[0..1]	Indicator		922
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		922
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			922
	Technique *<Tchnq>*	[1..1]	CodeSet		922
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		923
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	923
	Type *<Tp>*	[0..1]	CodeSet		924
	Identification *<Id>*	[0..1]			925
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		925

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			925
	Structurer *<Strr>*	[1..1]	IdentifierSet		926
	Identification *<Id>*	[1..1]	Text		926
	TimeStamp *<TmStmp>*	[0..1]	±		926
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		926
	TradeConfirmation *<TradConf>*	[0..1]	±		926
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		927
	TradeClearing *<TradClr>*	[0..1]		C28	927
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		929
	ClearingStatus *<ClrSts>*	[0..1]			929
{Or	**Cleared** *<Clrd>*	[1..1]			930
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933
Or	**IntendToClear** *<IntndToClear>*	[1..1]			934
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936
Or}	**NonCleared** *<NonClrd>*	[1..1]			936

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		939
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		939
	InterestRate *<IntrstRate>*	[0..1]		C31	940
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953
	Currency *<Ccy>*	[0..1]		C7	953
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	953
	ExchangeRate *<XchgRate>*	[0..1]	Rate		954
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		954
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		954
	FixingDate *<FxgDt>*	[0..1]	DateTime		954
	Commodity *<Cmmdty>*	[0..1]	±		954
	Option *<Optn>*	[0..1]		C35	955
	Type *<Tp>*	[0..1]	CodeSet		956
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		956

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		957
	ExerciseDate *<ExrcDt>*	[0..1]	±		957
	StrikePrice *<StrkPric>*	[0..1]	±		957
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		958
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	958
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	959
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		959
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		959
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	960
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		960
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		961
	LoadType *<LdTp>*	[0..1]	CodeSet		961
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	961
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		962
	DeliveryDate *<DlvryDt>*	[0..1]			962
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964
	Credit *<Cdt>*	[0..1]			964
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Tranche *<Trch>*	[0..1]	±		966
	OtherPayment *<OthrPmt>*	[0..*]		C39	967
	PaymentAmount *<PmtAmt>*	[0..1]	±		967
	PaymentType *<PmtTp>*	[0..1]	±		968
	PaymentDate *<PmtDt>*	[0..1]	Date		968
	PaymentPayer *<PmtPyer>*	[0..1]	±		968
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		968
	Package *<Packg>*	[0..1]		C40	969
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		969
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		969
	Price *<Pric>*	[0..1]	±		970
	Spread *<Sprd>*	[0..1]	±		970
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		970
	Level *<Lvl>*	[0..1]	CodeSet		971
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	971
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			971
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		972
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		972
	TimeStamp *<TmStmp>*	[1..1]	DateTime		972
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	972
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			972
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			984
	Counterparty *<CtrPty>*	[1..1]			986
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	988
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	995
	IdentificationType *<IdTp>*	[0..1]	±		996
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999
	Broker *<Brkr>*	[0..1]	±		1000
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1000
	ClearingMember *<ClrMmb>*	[0..1]	±		1000
	Beneficiary *<Bnfcry>*	[0..2]	±		1000
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1001

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1001
	RelationshipRecord *<RltshRcrd>*	[0..*]			1001
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003
	Valuation *<Valtn>*	[0..1]	±	C12	1004
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1004
	CommonTradeData *<CmonTradData>*	[1..1]			1004
	ContractData *<CtrctData>*	[0..1]		C13	1014
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1016
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1017
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1017
	ProductIdentification *<PdctId>*	[0..1]		C14	1017
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1018
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1018
	ProductDescription *<PdctDesc>*	[0..1]	Text		1018
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1018
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1020
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1020
Or	**Basket** *<Bskt>*	[1..1]		C15	1020
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024
Or	**Index** *<Indx>*	[1..1]		C16	1024
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025
	Index *<Indx>*	[0..1]	CodeSet		1025
Or	**Other** *<Othr>*	[1..1]			1025
	Identification *<Id>*	[1..1]	Text		1025
	Source *<Src>*	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1025
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1026
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1026
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1027
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1027
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1027
	FixingDate *<FxgDt>*	[0..1]	DateTime		1027
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1027
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1028
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1028
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1028
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1029
	FixingDate *<FxgDt>*	[0..1]	DateTime		1029
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1029

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1029
	TransactionData *<TxData>*	[1..1]		C17	1029
	TransactionIdentification *<TxId>*	[0..1]	±		1038
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1038
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1039
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1039
{Or	**Portfolio** *<Prtfl>*	[1..1]			1040
{Or	**Code** *<Cd>*	[1..1]	Text		1040
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1041
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1043
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1044
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1044
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1044
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1044
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1044
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1045
	FirstLeg *<FrstLeg>*	[0..1]		C21	1046
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048
	SecondLeg *<ScndLeg>*	[0..1]		C22	1048
	Amount *<Amt>*	[0..1]	±		1048
	SchedulePeriod *<SchdlPrd>*	[0..*]			1049
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1049
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1049
	Amount *<Amt>*	[1..1]	±		1049
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1049
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1050
	FirstLeg *<FrstLeg>*	[0..1]		C24	1052
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1053
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1053
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1054
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1054
	Details *<Dtls>*	[0..1]			1054
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1055
	Quantity *<Qty>*	[1..1]	Quantity		1055
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1056
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1056
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1056
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1056
Or}	**Term** *<Term>*	[1..1]		C25	1056
	Quantity *<Qty>*	[0..1]	Quantity		1057
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1057
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1057
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1057
	Value *<Val>*	[0..1]	Quantity	C8	1058
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1058
	SecondLeg *<ScndLeg>*	[0..1]		C24	1059

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1060
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1060
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1060
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1060
	Details *<Dtls>*	[0..1]			1060
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1061
	Quantity *<Qty>*	[1..1]	Quantity		1061
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1062
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1062
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1062
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064
	Quantity *<Qty>*	[0..1]	±		1065
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1065
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1065
	EffectiveDate *<FctvDt>*	[0..1]	Date		1065
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1065
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1066
	SettlementDate *<SttlmDt>*	[0..*]	Date		1066
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1066
	Compression *<Cmprssn>*	[0..1]	Indicator		1067
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1067
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1067
	Technique *<Tchnq>*	[1..1]	CodeSet		1067

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1068
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1068
	Type *<Tp>*	[0..1]	CodeSet		1069
	Identification *<Id>*	[0..1]			1070
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1070
	Structurer *<Strr>*	[1..1]	IdentifierSet		1071
	Identification *<Id>*	[1..1]	Text		1071
	TimeStamp *<TmStmp>*	[0..1]	±		1071
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1071
	TradeConfirmation *<TradConf>*	[0..1]	±		1071
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1072
	TradeClearing *<TradClr>*	[0..1]		C28	1072
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1084
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1084
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1084
	InterestRate *<IntrstRate>*	[0..1]		C31	1085
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093
	SecondLeg *<ScndLeg>*	[0..1]			1093
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1093
Or}	**Floating** *<Fltg>*	[1..1]		C34	1094
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098
	Currency *<Ccy>*	[0..1]		C7	1098
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1098
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1099
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1099
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1099
	FixingDate *<FxgDt>*	[0..1]	DateTime		1099

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]	±		1099
	Option *<Optn>*	[0..1]		C35	1100
	Type *<Tp>*	[0..1]	CodeSet		1101
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1101
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1102
	ExerciseDate *<ExrcDt>*	[0..1]	±		1102
	StrikePrice *<StrkPric>*	[0..1]	±		1102
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1103
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1103
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1104
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1104
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1105
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1105
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1106
	LoadType *<LdTp>*	[0..1]	CodeSet		1106
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1106
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108
	Duration *<Drtn>*	[0..1]	CodeSet		1108
	WeekDay *<WkDay>*	[0..*]	CodeSet		1108
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1109
	QuantityUnit *<QtyUnit>*	[0..1]	±		1109
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1109
	Credit *<Cdt>*	[0..1]			1109
	Seniority *<Snrty>*	[0..1]	CodeSet		1110
	ReferenceParty *<RefPty>*	[0..1]	±		1110
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1110

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1111
	Series *<Srs>*	[0..1]	Quantity		1111
	Version *<Vrsn>*	[0..1]	Quantity		1111
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1111
	Tranche *<Trch>*	[0..1]	±		1111
	OtherPayment *<OthrPmt>*	[0..*]		C39	1112
	PaymentAmount *<PmtAmt>*	[0..1]	±		1112
	PaymentType *<PmtTp>*	[0..1]	±		1113
	PaymentDate *<PmtDt>*	[0..1]	Date		1113
	PaymentPayer *<PmtPyer>*	[0..1]	±		1113
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1113
	Package *<Packg>*	[0..1]		C40	1114
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1114
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1114
	Price *<Pric>*	[0..1]	±		1115
	Spread *<Sprd>*	[0..1]	±		1115
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1115
	Level *<Lvl>*	[0..1]	CodeSet		1116
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1116
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1116
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1117
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1117
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1117
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1117
Or	**ValuationUpdate** *<ValtnUpd>*	[1..1]			1117
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1129
	Counterparty *<CtrPty>*	[1..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1133
	Identification *<Id>*	[1..1]	±		1134
	Nature *<Ntr>*	[0..1]			1135
{Or	**FinancialInstitution** *<FI>*	[1..1]			1135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1135
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1137
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1137
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1137
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1138
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1138
{Or	**Direction** *<Drctn>*	[1..1]			1138
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1139
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1139
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1140
	ReportingExemption *<RptgXmptn>*	[0..1]			1140
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1140
	IdentificationType *<IdTp>*	[0..1]	±		1141
	Nature *<Ntr>*	[0..1]			1141
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1144
	Broker *<Brkr>*	[0..1]	±		1145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1145
	ClearingMember *<ClrMmb>*	[0..1]	±		1145
	Beneficiary *<Bnfcry>*	[0..2]	±		1145
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1146
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1146
	RelationshipRecord *<RltshRcrd>*	[0..*]			1146
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1147
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1147
	RelationshipType *<RltshTp>*	[1..1]			1148
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Description *<Desc>*	[0..1]	Text		1148
	Valuation *<Valtn>*	[0..1]	±	C12	1149
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1149
	CommonTradeData *<CmonTradData>*	[1..1]			1149
	ContractData *<CtrctData>*	[0..1]		C13	1159
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1161
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1162
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1162
	ProductIdentification *<PdctId>*	[0..1]		C14	1162
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1163
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1163
	ProductDescription *<PdctDesc>*	[0..1]	Text		1163
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1163
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1165
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1165
Or	**Basket** *<Bskt>*	[1..1]		C15	1165
	Structurer *<Strr>*	[0..1]	IdentifierSet		1166

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	Text		1166
	Constituents *<Cnsttnts>*	[0..*]			1166
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169
Or	**Index** *<Indx>*	[1..1]		C16	1169
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1170
	Name *<Nm>*	[0..1]	Text		1170
	Index *<Indx>*	[0..1]	CodeSet		1170
Or	**Other** *<Othr>*	[1..1]			1170
	Identification *<Id>*	[1..1]	Text		1170
	Source *<Src>*	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1170
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1171
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1171
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1172
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1174
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1174
	TransactionData *<TxData>*	[1..1]		C17	1174
	TransactionIdentification *<TxId>*	[0..1]	±		1183
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1183
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1184
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1184
{Or	**Portfolio** *<Prtfl>*	[1..1]			1185
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1186
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1189
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1189
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1189
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1189
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1190
	FirstLeg *<FrstLeg>*	[0..1]		C21	1191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193
	SecondLeg *<ScndLeg>*	[0..1]		C22	1193
	Amount *<Amt>*	[0..1]	±		1193
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1195
	FirstLeg *<FrstLeg>*	[0..1]		C24	1197
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1198
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1198
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199
	Details *<Dtls>*	[0..1]			1199
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1200
	Quantity *<Qty>*	[1..1]	Quantity		1200
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1201
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1201
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1201
Or}	**Term** *<Term>*	[1..1]		C25	1201
	Quantity *<Qty>*	[0..1]	Quantity		1202
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1202
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1202
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity	C8	1203
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1203
	SecondLeg <*ScndLeg*>	[0..1]		C24	1204
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1205
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1205
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1205
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1205
	Details <*Dtls*>	[0..1]			1205
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1206
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207
Or}	**Term** <*Term*>	[1..1]		C25	1207
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209
	Quantity <*Qty*>	[0..1]	±		1210
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1210
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1210
	EffectiveDate <*FctvDt*>	[0..1]	Date		1210
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1210
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1211
	SettlementDate <*SttlmDt*>	[0..*]	Date		1211
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1211
	Compression <*Cmprssn*>	[0..1]	Indicator		1212

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1212
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1212
	Technique *<Tchnq>*	[1..1]	CodeSet		1212
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1213
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1213
	Type *<Tp>*	[0..1]	CodeSet		1214
	Identification *<Id>*	[0..1]			1215
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216
	TradeConfirmation *<TradConf>*	[0..1]	±		1216
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1217
	TradeClearing *<TradClr>*	[0..1]		C28	1217
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1229
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1229
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1229
	InterestRate *<IntrstRate>*	[0..1]		C31	1230
	FirstLeg *<FrstLeg>*	[0..1]			1232
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1233
Or}	**Floating** *<Fltg>*	[1..1]		C34	1234
	Identification *<Id>*	[0..1]	IdentifierSet		1234
	Name *<Nm>*	[0..1]	Text		1235
	Rate *<Rate>*	[0..1]			1235
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1235
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1235
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Spread *<Sprd>*	[0..1]	±		1236
	DayCount *<DayCnt>*	[0..1]	±		1236
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1236
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1236
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1237
	LastFloatingReset *<LastFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1238
	SecondLeg *<ScndLeg>*	[0..1]			1238
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1238
Or}	**Floating** *<Fltg>*	[1..1]		C34	1239
	Identification *<Id>*	[0..1]	IdentifierSet		1240
	Name *<Nm>*	[0..1]	Text		1240
	Rate *<Rate>*	[0..1]			1240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1240
	Spread *<Sprd>*	[0..1]	±		1241
	DayCount *<DayCnt>*	[0..1]	±		1241
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1241
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1243
	Value *<Val>*	[0..1]	Rate		1243
	Currency *<Ccy>*	[0..1]		C7	1243
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1243

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1244
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1244
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1244
	FixingDate *<FxgDt>*	[0..1]	DateTime		1244
	Commodity *<Cmmdty>*	[0..1]	±		1244
	Option *<Optn>*	[0..1]		C35	1245
	Type *<Tp>*	[0..1]	CodeSet		1246
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1246
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1247
	ExerciseDate *<ExrcDt>*	[0..1]	±		1247
	StrikePrice *<StrkPric>*	[0..1]	±		1247
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1248
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1248
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1249
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1249
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1250
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1250
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1251
	LoadType *<LdTp>*	[0..1]	CodeSet		1251
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1251
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1252
	DeliveryDate *<DlvryDt>*	[0..1]			1252
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253
	Duration *<Drtn>*	[0..1]	CodeSet		1253
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Credit *<Cdt>*	[0..1]			1254
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256
	OtherPayment *<OthrPmt>*	[0..*]		C39	1257
	PaymentAmount *<PmtAmt>*	[0..1]	±		1257
	PaymentType *<PmtTp>*	[0..1]	±		1258
	PaymentDate *<PmtDt>*	[0..1]	Date		1258
	PaymentPayer *<PmtPyer>*	[0..1]	±		1258
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1258
	Package *<Packg>*	[0..1]		C40	1259
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1259
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1259
	Price *<Pric>*	[0..1]	±		1260
	Spread *<Sprd>*	[0..1]	±		1260
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1260
	Level *<Lvl>*	[0..1]	CodeSet		1261
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1261
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1261
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1262
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1262
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1262
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1262
Or	**Compression** *<Cmprssn>*	[1..1]			1262
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1274
	Counterparty *<CtrPty>*	[1..1]			1276

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1278
	Identification *<Id>*	[1..1]	±		1279
	Nature *<Ntr>*	[0..1]			1280
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1283
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1283
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1284
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1285
	ReportingExemption *<RptgXmptn>*	[0..1]			1285
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1285
	IdentificationType *<IdTp>*	[0..1]	±		1286
	Nature *<Ntr>*	[0..1]			1286
{Or	**FinancialInstitution** *<FI>*	[1..1]			1287
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1289
	Broker *<Brkr>*	[0..1]	±		1290
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1290
	ClearingMember *<ClrMmb>*	[0..1]	±		1290
	Beneficiary *<Bnfcry>*	[0..2]	±		1290
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1291
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1291
	RelationshipRecord *<RltshRcrd>*	[0..*]			1291
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293
	Valuation *<Valtn>*	[0..1]	±	C12	1294
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1294
	CommonTradeData *<CmonTradData>*	[1..1]			1294
	ContractData *<CtrctData>*	[0..1]		C13	1304
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1306
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1307
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1307
	ProductIdentification *<PdctId>*	[0..1]		C14	1307
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1308
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1308
	ProductDescription *<PdctDesc>*	[0..1]	Text		1308
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1308
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1315
	Name *<Nm>*	[0..1]	Text		1315
	Index *<Indx>*	[0..1]	CodeSet		1315
Or	**Other** *<Othr>*	[1..1]			1315
	Identification *<Id>*	[1..1]	Text		1315
	Source *<Src>*	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1315
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1316
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1316
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1317
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1317
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1317
	FixingDate *<FxgDt>*	[0..1]	DateTime		1317

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1317
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1318
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1318
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1318
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1319
	FixingDate *<FxgDt>*	[0..1]	DateTime		1319
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1319
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1319
	TransactionData *<TxData>*	[1..1]		C17	1319
	TransactionIdentification *<TxId>*	[0..1]	±		1328
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1328
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1329
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1329
{Or	**Portfolio** *<Prtfl>*	[1..1]			1330
{Or	**Code** *<Cd>*	[1..1]	Text		1330
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1331
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1331
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1333
{Or	**Portfolio** *<Prtfl>*	[1..1]			1333
	Code *<Cd>*	[1..1]	Text		1333
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1333
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1334
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1334
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1334

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1334
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1334
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1335
	FirstLeg *<FrstLeg>*	[0..1]		C21	1336
	Amount *<Amt>*	[0..1]	±		1337
	SchedulePeriod *<SchdlPrd>*	[0..*]			1337
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1337
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1337
	Amount *<Amt>*	[1..1]	±		1338
	SecondLeg *<ScndLeg>*	[0..1]		C22	1338
	Amount *<Amt>*	[0..1]	±		1338
	SchedulePeriod *<SchdlPrd>*	[0..*]			1339
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1339
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1339
	Amount *<Amt>*	[1..1]	±		1339
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1339
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1340
	FirstLeg *<FrstLeg>*	[0..1]		C24	1342
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1343
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1343
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1344
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1344
	Details *<Dtls>*	[0..1]			1344
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1345
	Quantity *<Qty>*	[1..1]	Quantity		1345
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1346
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1346
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1346
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1346
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1346
Or}	**Term** *<Term>*	[1..1]		C25	1346

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1347
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1347
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1347
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1347
	Value *<Val>*	[0..1]	Quantity	C8	1348
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348
	SecondLeg *<ScndLeg>*	[0..1]		C24	1349
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1350
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1350
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1350
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1350
	Details *<Dtls>*	[0..1]			1350
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1351
	Quantity *<Qty>*	[1..1]	Quantity		1351
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1352
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1352
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1352
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1352
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1352
Or}	**Term** *<Term>*	[1..1]		C25	1352
	Quantity *<Qty>*	[0..1]	Quantity		1353
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1353
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353
	Value *<Val>*	[0..1]	Quantity	C8	1354
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1354
	Quantity *<Qty>*	[0..1]	±		1355
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1355
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1355
	EffectiveDate *<FctvDt>*	[0..1]	Date		1355
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1355

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1356
	SettlementDate *<SttlmDt>*	[0..*]	Date		1356
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1356
	Compression *<Cmprssn>*	[0..1]	Indicator		1357
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1357
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1357
	Technique *<Tchnq>*	[1..1]	CodeSet		1357
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1358
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1358
	Type *<Tp>*	[0..1]	CodeSet		1359
	Identification *<Id>*	[0..1]			1360
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361
	TradeConfirmation *<TradConf>*	[0..1]	±		1361
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1362
	TradeClearing *<TradClr>*	[0..1]		C28	1362
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		1368
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		1368
Or	**IntendToClear** <*IntndToClear*>	[1..1]			1369
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		1369
Or}	**Details** <*Dtls*>	[1..1]		C30	1369
	CCP <*CCP*>	[0..1]	±		1370
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		1370
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1370
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		1370
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		1371
Or}	**NonCleared** <*NonClrd*>	[1..1]			1371
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		1372
Or}	**Counterparties** <*CtrPties*>	[1..1]			1372
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			1372
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1373
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1373
	OtherCounterparty <*OthrCtrPty*>	[0..1]			1373
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1373
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1374
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1374
	BlockTradeElection <*BlckTradElctn*>	[0..1]	Indicator		1374
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		1374
	InterestRate <*IntrstRate*>	[0..1]		C31	1375
	FirstLeg <*FrstLeg*>	[0..1]			1377
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1378
Or}	**Floating** <*Fltg*>	[1..1]		C34	1379
	Identification <*Id*>	[0..1]	IdentifierSet		1379
	Name <*Nm*>	[0..1]	Text		1380

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1380
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1380
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1380
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1380
	Spread *<Sprd>*	[0..1]	±		1381
	DayCount *<DayCnt>*	[0..1]	±		1381
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1381
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1381
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1382
	LastFloatingReset *<LastFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1383
	SecondLeg *<ScndLeg>*	[0..1]			1383
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388
	Currency *<Ccy>*	[0..1]		C7	1388
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1388
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1389
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1389
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1389
	FixingDate *<FxgDt>*	[0..1]	DateTime		1389
	Commodity *<Cmmdty>*	[0..1]	±		1389
	Option *<Optn>*	[0..1]		C35	1390
	Type *<Tp>*	[0..1]	CodeSet		1391
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1391
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1392
	ExerciseDate *<ExrcDt>*	[0..1]	±		1392
	StrikePrice *<StrkPric>*	[0..1]	±		1392
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1393
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1393
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1394
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1394
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1395
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1395
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1396
	LoadType *<LdTp>*	[0..1]	CodeSet		1396
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1396
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1397
	DeliveryDate *<DlvryDt>*	[0..1]			1397
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398
	Duration *<Drtn>*	[0..1]	CodeSet		1398

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399
	Credit *<Cdt>*	[0..1]			1399
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401
	OtherPayment *<OthrPmt>*	[0..*]		C39	1402
	PaymentAmount *<PmtAmt>*	[0..1]	±		1402
	PaymentType *<PmtTp>*	[0..1]	±		1403
	PaymentDate *<PmtDt>*	[0..1]	Date		1403
	PaymentPayer *<PmtPyer>*	[0..1]	±		1403
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1403
	Package *<Packg>*	[0..1]		C40	1404
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1404
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1404
	Price *<Pric>*	[0..1]	±		1405
	Spread *<Sprd>*	[0..1]	±		1405
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1405
	Level *<Lvl>*	[0..1]	CodeSet		1406
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1406
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1406
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1407
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1407
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1407

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1407
Or	**Error** *<Err>*	[1..1]			1407
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1419
	Counterparty *<CtrPty>*	[1..1]			1421
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1423
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1430
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434
	Broker *<Brkr>*	[0..1]	±		1435
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1435
	ClearingMember *<ClrMmb>*	[0..1]	±		1435
	Beneficiary *<Bnfcry>*	[0..2]	±		1435
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1436
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1436
	RelationshipRecord *<RltshRcrd>*	[0..*]			1436
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438
	Valuation *<Valtn>*	[0..1]	±	C12	1439
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1439
	CommonTradeData *<CmonTradData>*	[1..1]			1439
	ContractData *<CtrctData>*	[0..1]		C13	1449
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1451
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1452
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1452
	ProductIdentification *<PdctId>*	[0..1]		C14	1452
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1453
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProductDescription *<PdctDesc>*	[0..1]	Text		1453
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1453
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455
Or	**Basket** *<Bskt>*	[1..1]		C15	1455
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459
Or	**Index** *<Indx>*	[1..1]		C16	1459
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1460
	Name *<Nm>*	[0..1]	Text		1460
	Index *<Indx>*	[0..1]	CodeSet		1460
Or	**Other** *<Othr>*	[1..1]			1460
	Identification *<Id>*	[1..1]	Text		1460
	Source *<Src>*	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1460
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1461
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1461
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1462

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1462
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1462
	FixingDate *<FxgDt>*	[0..1]	DateTime		1462
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1462
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1463
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1463
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1463
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1464
	FixingDate *<FxgDt>*	[0..1]	DateTime		1464
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1464
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1464
	TransactionData *<TxData>*	[1..1]		C17	1464
	TransactionIdentification *<TxId>*	[0..1]	±		1473
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1473
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1474
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1474
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1479
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1479
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1479
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1479
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1480
	FirstLeg *<FrstLeg>*	[0..1]		C21	1481
	Amount *<Amt>*	[0..1]	±		1482
	SchedulePeriod *<SchdlPrd>*	[0..*]			1482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1482
	Amount *<Amt>*	[1..1]	±		1483
	SecondLeg *<ScndLeg>*	[0..1]		C22	1483
	Amount *<Amt>*	[0..1]	±		1483
	SchedulePeriod *<SchdlPrd>*	[0..*]			1484
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1484
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1484
	Amount *<Amt>*	[1..1]	±		1484
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1484
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1485
	FirstLeg *<FrstLeg>*	[0..1]		C24	1487
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1488
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1488
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489
	Details *<Dtls>*	[0..1]			1489
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1490
	Quantity *<Qty>*	[1..1]	Quantity		1490
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1491
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1491
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1491

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1491
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1491
Or}	**Term** *<Term>*	[1..1]		C25	1491
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493
	SecondLeg *<ScndLeg>*	[0..1]		C24	1494
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495
	Details *<Dtls>*	[0..1]			1495
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1496
	Quantity *<Qty>*	[1..1]	Quantity		1496
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1497
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1497
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1497
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1497
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1497
Or}	**Term** *<Term>*	[1..1]		C25	1497
	Quantity *<Qty>*	[0..1]	Quantity		1498
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1498
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1498
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1498
	Value *<Val>*	[0..1]	Quantity	C8	1499
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1499
	Quantity *<Qty>*	[0..1]	±		1500
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1500

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1500
	EffectiveDate *<FctvDt>*	[0..1]	Date		1500
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1500
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1501
	SettlementDate *<SttlmDt>*	[0..*]	Date		1501
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1501
	Compression *<Cmprssn>*	[0..1]	Indicator		1502
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1502
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1502
	Technique *<Tchnq>*	[1..1]	CodeSet		1502
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1503
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1503
	Type *<Tp>*	[0..1]	CodeSet		1504
	Identification *<Id>*	[0..1]			1505
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1505
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506
	TimeStamp *<TmStmp>*	[0..1]	±		1506
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1506
	TradeConfirmation *<TradConf>*	[0..1]	±		1506
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1507
	TradeClearing *<TradClr>*	[0..1]		C28	1507
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1509
	ClearingStatus *<ClrSts>*	[0..1]			1509
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1519
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1519
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1519
	InterestRate *<IntrstRate>*	[0..1]		C31	1520
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Floating** <*Fltg*>	[1..1]		C34	1524
	Identification <*Id*>	[0..1]	IdentifierSet		1524
	Name <*Nm*>	[0..1]	Text		1525
	Rate <*Rate*>	[0..1]			1525
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1525
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1525
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1525
	Spread <*Sprd*>	[0..1]	±		1526
	DayCount <*DayCnt*>	[0..1]	±		1526
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1526
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1526
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1527
	LastFloatingReset <*LastFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1528
	SecondLeg <*ScndLeg*>	[0..1]			1528
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1528
Or}	**Floating** <*Fltg*>	[1..1]		C34	1529
	Identification <*Id*>	[0..1]	IdentifierSet		1530
	Name <*Nm*>	[0..1]	Text		1530
	Rate <*Rate*>	[0..1]			1530
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1530
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1530
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1530
	Spread <*Sprd*>	[0..1]	±		1531
	DayCount <*DayCnt*>	[0..1]	±		1531
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1531
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1532
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1532

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1532
	Value *<Val>*	[0..1]	Rate		1532
	LastFloatingReset *<LastFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533
	Currency *<Ccy>*	[0..1]		C7	1533
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1533
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1534
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1534
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1534
	FixingDate *<FxgDt>*	[0..1]	DateTime		1534
	Commodity *<Cmmdty>*	[0..1]	±		1534
	Option *<Optn>*	[0..1]		C35	1535
	Type *<Tp>*	[0..1]	CodeSet		1536
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1536
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1537
	ExerciseDate *<ExrcDt>*	[0..1]	±		1537
	StrikePrice *<StrkPric>*	[0..1]	±		1537
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1538
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1538
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1539
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1539
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1540
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1540
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1541
	LoadType *<LdTp>*	[0..1]	CodeSet		1541
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1541
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543
	WeekDay *<WkDay>*	[0..*]	CodeSet		1543
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1544
	QuantityUnit *<QtyUnit>*	[0..1]	±		1544
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1544
	Credit *<Cdt>*	[0..1]			1544
	Seniority *<Snrty>*	[0..1]	CodeSet		1545
	ReferenceParty *<RefPty>*	[0..1]	±		1545
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1545
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1546
	Series *<Srs>*	[0..1]	Quantity		1546
	Version *<Vrsn>*	[0..1]	Quantity		1546
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1546
	Tranche *<Trch>*	[0..1]	±		1546
	OtherPayment *<OthrPmt>*	[0..*]		C39	1547
	PaymentAmount *<PmtAmt>*	[0..1]	±		1547
	PaymentType *<PmtTp>*	[0..1]	±		1548
	PaymentDate *<PmtDt>*	[0..1]	Date		1548
	PaymentPayer *<PmtPyer>*	[0..1]	±		1548
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1548
	Package *<Packg>*	[0..1]		C40	1549
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1549
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1549
	Price *<Pric>*	[0..1]	±		1550
	Spread *<Sprd>*	[0..1]	±		1550
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1550
	Level *<Lvl>*	[0..1]	CodeSet		1551
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1551
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1551

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1552
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1552
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1552
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1552
Or	**PortOut** *<PortOut>*	[1..1]			1552
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1564
	Counterparty *<CtrPty>*	[1..1]			1566
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1568
	Identification *<Id>*	[1..1]	±		1569
	Nature *<Ntr>*	[0..1]			1570
{Or	**FinancialInstitution** *<FI>*	[1..1]			1570
	Sector *<Sctr>*	[1..*]			1570
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1571
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1571
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1572
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1572
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1572
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1573
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1573
{Or	**Direction** *<Drctn>*	[1..1]			1573
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1574
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1574
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1575
	ReportingExemption *<RptgXmptn>*	[0..1]			1575
	Reason *<Rsn>*	[1..1]	Text		1575
	Description *<Desc>*	[0..1]	Text		1575
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1575
	IdentificationType *<IdTp>*	[0..1]	±		1576

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Nature *<Ntr>*	[0..1]			1576
{Or	**FinancialInstitution** *<FI>*	[1..1]			1577
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579
	Broker *<Brkr>*	[0..1]	±		1580
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1580
	ClearingMember *<ClrMmb>*	[0..1]	±		1580
	Beneficiary *<Bnfcry>*	[0..2]	±		1580
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1581
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1581
	RelationshipRecord *<RltshRcrd>*	[0..*]			1581
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583
	Valuation *<Valtn>*	[0..1]	±	C12	1584
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1584
	CommonTradeData *<CmonTradData>*	[1..1]			1584
	ContractData *<CtrctData>*	[0..1]		C13	1594
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1596
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1597
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1597
	ProductIdentification *<PdctId>*	[0..1]		C14	1597

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1598
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1605
	Name *<Nm>*	[0..1]	Text		1605
	Index *<Indx>*	[0..1]	CodeSet		1605
Or	**Other** *<Othr>*	[1..1]			1605
	Identification *<Id>*	[1..1]	Text		1605
	Source *<Src>*	[1..1]	Text		1605

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1605
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1606
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1606
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1607
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1607
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1607
	FixingDate *<FxgDt>*	[0..1]	DateTime		1607
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1607
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1608
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1608
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1608
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1609
	FixingDate *<FxgDt>*	[0..1]	DateTime		1609
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1609
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1609
	TransactionData *<TxData>*	[1..1]		C17	1609
	TransactionIdentification *<TxId>*	[0..1]	±		1618
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1618
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1619
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1619
{Or	**Portfolio** *<Prtfl>*	[1..1]			1620
{Or	**Code** *<Cd>*	[1..1]	Text		1620
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1621
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1621
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1624
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1624
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1624
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1624
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1625
	FirstLeg *<FrstLeg>*	[0..1]		C21	1626
	Amount *<Amt>*	[0..1]	±		1627
	SchedulePeriod *<SchdlPrd>*	[0..*]			1627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1627
	Amount *<Amt>*	[1..1]	±		1628
	SecondLeg *<ScndLeg>*	[0..1]		C22	1628
	Amount *<Amt>*	[0..1]	±		1628
	SchedulePeriod *<SchdlPrd>*	[0..*]			1629
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1629
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1629
	Amount *<Amt>*	[1..1]	±		1629
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1629
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1630
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636
Or}	**Term** *<Term>*	[1..1]		C25	1636
	Quantity *<Qty>*	[0..1]	Quantity		1637
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1637
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1637
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1637
	Value *<Val>*	[0..1]	Quantity	C8	1638
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1638
	SecondLeg *<ScndLeg>*	[0..1]		C24	1639
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1640
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1640
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1640
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1640
	Details *<Dtls>*	[0..1]			1640
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1641
	Quantity *<Qty>*	[1..1]	Quantity		1641
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1642
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1642
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1642
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1642
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1642
Or}	**Term** *<Term>*	[1..1]		C25	1642
	Quantity *<Qty>*	[0..1]	Quantity		1643
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1643
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1643
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1643

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Quantity	C8	1644
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1644
	Quantity *<Qty>*	[0..1]	±		1645
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1645
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1645
	EffectiveDate *<FctvDt>*	[0..1]	Date		1645
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1645
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1646
	SettlementDate *<SttlmDt>*	[0..*]	Date		1646
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1646
	Compression *<Cmprssn>*	[0..1]	Indicator		1647
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1647
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1647
	Technique *<Tchnq>*	[1..1]	CodeSet		1647
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1648
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1648
	Type *<Tp>*	[0..1]	CodeSet		1649
	Identification *<Id>*	[0..1]			1650
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651
	TradeConfirmation *<TradConf>*	[0..1]	±		1651
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1652
	TradeClearing *<TradClr>*	[0..1]		C28	1652
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1664

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1664
	InterestRate *<IntrstRate>*	[0..1]		C31	1665
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1673
	SecondLeg *<ScndLeg>*	[0..1]			1673
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678
	Currency *<Ccy>*	[0..1]		C7	1678
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1678
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1679
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1679
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1679
	FixingDate *<FxgDt>*	[0..1]	DateTime		1679
	Commodity *<Cmmdty>*	[0..1]	±		1679
	Option *<Optn>*	[0..1]		C35	1680
	Type *<Tp>*	[0..1]	CodeSet		1681
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1681
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1682
	ExerciseDate *<ExrcDt>*	[0..1]	±		1682
	StrikePrice *<StrkPric>*	[0..1]	±		1682
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1683
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1683
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1684
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1684
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1685
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1685
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1686

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LoadType *<LdTp>*	[0..1]	CodeSet		1686
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1686
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1687
	DeliveryDate *<DlvryDt>*	[0..1]			1687
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688
	Duration *<Drtn>*	[0..1]	CodeSet		1688
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689
	Credit *<Cdt>*	[0..1]			1689
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1690
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1691
	Series *<Srs>*	[0..1]	Quantity		1691
	Version *<Vrsn>*	[0..1]	Quantity		1691
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1691
	Tranche *<Trch>*	[0..1]	±		1691
	OtherPayment *<OthrPmt>*	[0..*]		C39	1692
	PaymentAmount *<PmtAmt>*	[0..1]	±		1692
	PaymentType *<PmtTp>*	[0..1]	±		1693
	PaymentDate *<PmtDt>*	[0..1]	Date		1693
	PaymentPayer *<PmtPyer>*	[0..1]	±		1693
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1693
	Package *<Packg>*	[0..1]		C40	1694
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1694
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1694
	Price *<Pric>*	[0..1]	±		1695
	Spread *<Sprd>*	[0..1]	±		1695

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1695
	Level <*Lvl*>	[0..1]	CodeSet		1696
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C41	1696
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			1696
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1697
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1697
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1697
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1697
Or	**Revive** <*Rvv*>	[1..1]			1697
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			1709
	Counterparty <*CtrPty*>	[1..1]			1711
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1713
	Identification <*Id*>	[1..1]	±		1714
	Nature <*Ntr*>	[0..1]			1715
{Or	**FinancialInstitution** <*FI*>	[1..1]			1715
	Sector <*Sctr*>	[1..*]			1715
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1716
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1716
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1717
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1717
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1717
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		1718
	DirectionOrSide <*DrctnOrSd*>	[0..1]			1718
{Or	**Direction** <*Drctn*>	[1..1]			1718
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1719
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1719
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	1719
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	1720
	ReportingExemption <*RptgXmptn*>	[0..1]			1720

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1720
	IdentificationType *<IdTp>*	[0..1]	±		1721
	Nature *<Ntr>*	[0..1]			1721
{Or	**FinancialInstitution** *<FI>*	[1..1]			1722
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1724
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1724
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1724
	Broker *<Brkr>*	[0..1]	±		1725
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1725
	ClearingMember *<ClrMmb>*	[0..1]	±		1725
	Beneficiary *<Bnfcry>*	[0..2]	±		1725
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1726
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1726
	RelationshipRecord *<RltshRcrd>*	[0..*]			1726
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1727
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1727
	RelationshipType *<RltshTp>*	[1..1]			1728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728
	Description *<Desc>*	[0..1]	Text		1728
	Valuation *<Valtn>*	[0..1]	±	C12	1729
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1729
	CommonTradeData *<CmonTradData>*	[1..1]			1729
	ContractData *<CtrctData>*	[0..1]		C13	1739

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1741
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1742
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1742
	ProductIdentification *<PdctId>*	[0..1]		C14	1742
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1743
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1743
	ProductDescription *<PdctDesc>*	[0..1]	Text		1743
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1743
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1751
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1752
	FixingDate *<FxgDt>*	[0..1]	DateTime		1752
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1752
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1753
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1753
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1753
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1754
	FixingDate *<FxgDt>*	[0..1]	DateTime		1754
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1754
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1754
	TransactionData *<TxData>*	[1..1]		C17	1754
	TransactionIdentification *<TxId>*	[0..1]	±		1763
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1763
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1764
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1764
{Or	**Portfolio** *<Prtfl>*	[1..1]			1765
{Or	**Code** *<Cd>*	[1..1]	Text		1765
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1766
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1766
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1768
{Or	**Portfolio** *<Prtfl>*	[1..1]			1768
	Code *<Cd>*	[1..1]	Text		1768
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1768
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1769
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1769
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1769
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1769
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1769
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1770
	FirstLeg *<FrstLeg>*	[0..1]		C21	1771
	Amount *<Amt>*	[0..1]	±		1772
	SchedulePeriod *<SchdlPrd>*	[0..*]			1772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1772
	Amount *<Amt>*	[1..1]	±		1773
	SecondLeg *<ScndLeg>*	[0..1]		C22	1773
	Amount *<Amt>*	[0..1]	±		1773
	SchedulePeriod *<SchdlPrd>*	[0..*]			1774
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1774
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1774
	Amount *<Amt>*	[1..1]	±		1774
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1774
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1775
	FirstLeg *<FrstLeg>*	[0..1]		C24	1777
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783
	SecondLeg *<ScndLeg>*	[0..1]		C24	1784
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1785
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1785
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1785
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1785
	Details *<Dtls>*	[0..1]			1785
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1786
	Quantity *<Qty>*	[1..1]	Quantity		1786
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1787
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1787
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1787
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1787
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1787
Or}	**Term** *<Term>*	[1..1]		C25	1787

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1788
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1788
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1788
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1788
	Value *<Val>*	[0..1]	Quantity	C8	1789
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1789
	Quantity *<Qty>*	[0..1]	±		1790
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1790
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1790
	EffectiveDate *<FctvDt>*	[0..1]	Date		1790
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1790
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1791
	SettlementDate *<SttlmDt>*	[0..*]	Date		1791
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1791
	Compression *<Cmprssn>*	[0..1]	Indicator		1792
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1792
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1792
	Technique *<Tchnq>*	[1..1]	CodeSet		1792
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1793
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1793
	Type *<Tp>*	[0..1]	CodeSet		1794
	Identification *<Id>*	[0..1]			1795
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796
	TradeConfirmation *<TradConf>*	[0..1]	±		1796
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1797

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeClearing *<TradClr>*	[0..1]		C28	1797
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1809
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1809
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1809
	InterestRate *<IntrstRate>*	[0..1]		C31	1810
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818
	SecondLeg *<ScndLeg>*	[0..1]			1818
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823
	Currency *<Ccy>*	[0..1]		C7	1823
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1823
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1824
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1824
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1824
	FixingDate *<FxgDt>*	[0..1]	DateTime		1824
	Commodity *<Cmmdty>*	[0..1]	±		1824
	Option *<Optn>*	[0..1]		C35	1825
	Type *<Tp>*	[0..1]	CodeSet		1826
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1826
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1827
	ExerciseDate *<ExrcDt>*	[0..1]	±		1827
	StrikePrice *<StrkPric>*	[0..1]	±		1827
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1828
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1828
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1829
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1829
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1830
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1830
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1831
	LoadType *<LdTp>*	[0..1]	CodeSet		1831
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1831
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834
	Credit *<Cdt>*	[0..1]			1834
	Seniority *<Snrty>*	[0..1]	CodeSet		1835
	ReferenceParty *<RefPty>*	[0..1]	±		1835
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1835
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1836
	Series *<Srs>*	[0..1]	Quantity		1836
	Version *<Vrsn>*	[0..1]	Quantity		1836
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1836
	Tranche *<Trch>*	[0..1]	±		1836
	OtherPayment *<OthrPmt>*	[0..*]		C39	1837
	PaymentAmount *<PmtAmt>*	[0..1]	±		1837
	PaymentType *<PmtTp>*	[0..1]	±		1838
	PaymentDate *<PmtDt>*	[0..1]	Date		1838
	PaymentPayer *<PmtPyer>*	[0..1]	±		1838
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1838

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Package *<Packg>*	[0..1]		C40	1839
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1839
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1839
	Price *<Pric>*	[0..1]	±		1840
	Spread *<Sprd>*	[0..1]	±		1840
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1840
	Level *<Lvl>*	[0..1]	CodeSet		1841
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1841
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1841
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1842
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1842
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1842
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1842
Or}	**Other** *<Othr>*	[1..1]			1842
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1854
	Counterparty *<CtrPty>*	[1..1]			1856
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1858
	Identification *<Id>*	[1..1]	±		1859
	Nature *<Ntr>*	[0..1]			1860
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1863
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1863
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1864
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1865
	ReportingExemption *<RptgXmptn>*	[0..1]			1865
	Reason *<Rsn>*	[1..1]	Text		1865
	Description *<Desc>*	[0..1]	Text		1865
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1865
	IdentificationType *<IdTp>*	[0..1]	±		1866
	Nature *<Ntr>*	[0..1]			1866
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869
	Broker *<Brkr>*	[0..1]	±		1870
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1870
	ClearingMember *<ClrMmb>*	[0..1]	±		1870
	Beneficiary *<Bnfcry>*	[0..2]	±		1870
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1871
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1871
	RelationshipRecord *<RltshRcrd>*	[0..*]			1871
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description *<Desc>*	[0..1]	Text		1873
	Valuation *<Valtn>*	[0..1]	±	C12	1874
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1874
	CommonTradeData *<CmonTradData>*	[1..1]			1874
	ContractData *<CtrctData>*	[0..1]		C13	1884
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1886
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1887
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1887
	ProductIdentification *<PdctId>*	[0..1]		C14	1887
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1888
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		1894
Or}	**Proprietary** <Prtry>	[1..1]	±		1894
Or	**Index** <Indx>	[1..1]		C16	1894
	ISIN <ISIN>	[0..1]	IdentifierSet		1895
	Name <Nm>	[0..1]	Text		1895
	Index <Indx>	[0..1]	CodeSet		1895
Or	**Other** <Othr>	[1..1]			1895
	Identification <Id>	[1..1]	Text		1895
	Source <Src>	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** <IdNotAvlbl>	[1..1]	CodeSet		1895
	SettlementCurrency <SttlmCcy>	[0..1]		C6	1896
	Currency <Ccy>	[1..1]	CodeSet	C2	1896
	ExchangeRate <XchgRate>	[0..1]	Rate		1897
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1897
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1897
	FixingDate <FxgDt>	[0..1]	DateTime		1897
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	1897
	Currency <Ccy>	[1..1]	CodeSet	C2	1898
	ExchangeRate <XchgRate>	[0..1]	Rate		1898
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1898
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1899
	FixingDate <FxgDt>	[0..1]	DateTime		1899
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	1899
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		1899
	TransactionData <TxData>	[1..1]		C17	1899
	TransactionIdentification <TxId>	[0..1]	±		1908
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		1908
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		1909
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			1909
{Or	**Portfolio** <Prtfl>	[1..1]			1910

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		1910
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1911
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1911
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1913
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1914
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1914
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1914
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1914
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1915
	FirstLeg *<FrstLeg>*	[0..1]		C21	1916
	Amount *<Amt>*	[0..1]	±		1917
	SchedulePeriod *<SchdlPrd>*	[0..*]			1917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1917
	Amount *<Amt>*	[1..1]	±		1918
	SecondLeg *<ScndLeg>*	[0..1]		C22	1918
	Amount *<Amt>*	[0..1]	±		1918
	SchedulePeriod *<SchdlPrd>*	[0..*]			1919
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1919
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1919
	Amount *<Amt>*	[1..1]	±		1919

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1919
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1920
	FirstLeg *<FrstLeg>*	[0..1]		C24	1922
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934
	Quantity *<Qty>*	[0..1]	±		1935
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1935
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1935
	EffectiveDate *<FctvDt>*	[0..1]	Date		1935
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1935
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1936
	SettlementDate *<SttlmDt>*	[0..*]	Date		1936
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1936
	Compression *<Cmprssn>*	[0..1]	Indicator		1937
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1937
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1937
	Technique *<Tchnq>*	[1..1]	CodeSet		1937
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1938
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1938
	Type *<Tp>*	[0..1]	CodeSet		1939
	Identification *<Id>*	[0..1]			1940
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1941
	TimeStamp *<TmStmp>*	[0..1]	±		1941
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1941
	TradeConfirmation *<TradConf>*	[0..1]	±		1941
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1942
	TradeClearing *<TradClr>*	[0..1]		C28	1942
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1954
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1954
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1954
	InterestRate *<IntrstRate>*	[0..1]		C31	1955
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963
	SecondLeg *<ScndLeg>*	[0..1]			1963

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1963
Or}	**Floating** *<Fltg>*	[1..1]		C34	1964
	Identification *<Id>*	[0..1]	IdentifierSet		1965
	Name *<Nm>*	[0..1]	Text		1965
	Rate *<Rate>*	[0..1]			1965
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1965
	Spread *<Sprd>*	[0..1]	±		1966
	DayCount *<DayCnt>*	[0..1]	±		1966
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1966
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1967
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1967
	Value *<Val>*	[0..1]	Rate		1967
	LastFloatingReset *<LastFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1968
	Value *<Val>*	[0..1]	Rate		1968
	Currency *<Ccy>*	[0..1]		C7	1968
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1968
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1969
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1969
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1969
	FixingDate *<FxgDt>*	[0..1]	DateTime		1969
	Commodity *<Cmmdty>*	[0..1]	±		1969
	Option *<Optn>*	[0..1]		C35	1970
	Type *<Tp>*	[0..1]	CodeSet		1971
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1971
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1972
	ExerciseDate *<ExrcDt>*	[0..1]	±		1972
	StrikePrice *<StrkPric>*	[0..1]	±		1972

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1973
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1973
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1974
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1974
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1974
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]		C36	1975
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		1975
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		1976
	LoadType <LdTp>	[0..1]	CodeSet		1976
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	1976
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		1977
	DeliveryDate <DlvryDt>	[0..1]			1977
	FromDate <FrDt>	[0..1]	Date		1977
	ToDate <ToDt>	[1..1]	Date		1978
	Duration <Drtn>	[0..1]	CodeSet		1978
	WeekDay <WkDay>	[0..*]	CodeSet		1978
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1979
	QuantityUnit <QtyUnit>	[0..1]	±		1979
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1979
	Credit <Cdt>	[0..1]			1979
	Seniority <Snrty>	[0..1]	CodeSet		1980
	ReferenceParty <RefPty>	[0..1]	±		1980
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1980
	CalculationBasis <ClctnBsis>	[0..1]	Text		1981
	Series <Srs>	[0..1]	Quantity		1981
	Version <Vrsn>	[0..1]	Quantity		1981
	IndexFactor <IndxFctr>	[0..1]	Rate		1981
	Tranche <Trch>	[0..1]	±		1981
	OtherPayment <OthrPmt>	[0..*]		C39	1982
	PaymentAmount <PmtAmt>	[0..1]	±		1982

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentType *<PmtTp>*	[0..1]	±		1983
	PaymentDate *<PmtDt>*	[0..1]	Date		1983
	PaymentPayer *<PmtPyer>*	[0..1]	±		1983
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1983
	Package *<Packg>*	[0..1]		C40	1984
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1984
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1984
	Price *<Pric>*	[0..1]	±		1985
	Spread *<Sprd>*	[0..1]	±		1985
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1985
	Level *<Lvl>*	[0..1]	CodeSet		1986
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1986
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1986
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1987
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1987
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1987
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1987

3.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.2.2 Report <Rpt>

Presence: [1..*]

Definition: Reporting of position or transaction for trade lifecycle events.

Report <Rpt> contains one of the following **TradeReport32Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			392
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			404
	Counterparty *<CtrPty>*	[1..1]			406
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	408
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	415
	IdentificationType *<IdTp>*	[0..1]	±		416
	Nature *<Ntr>*	[0..1]			416
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		417
Or}	**Proprietary** <*Prtry*>	[1..1]	±		418
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		418
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		419
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		419
Or}	**Other** <*Othr*>	[1..1]	CodeSet		419
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		419
	Broker <*Brkr*>	[0..1]	±		420
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		420
	ClearingMember <*ClrMmb*>	[0..1]	±		420
	Beneficiary <*Bnfcry*>	[0..2]	±		420
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		421
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		421
	RelationshipRecord <*RltshRcrd*>	[0..*]			421
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		422
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		422
	RelationshipType <*RltshTp*>	[1..1]			423
{Or	**Code** <*Cd*>	[1..1]	CodeSet		423
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		423
	Description <*Desc*>	[0..1]	Text		423
	Valuation <*Valtn*>	[0..1]	±	C12	424
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		424
	CommonTradeData <*CmonTradData*>	[1..1]			424
	ContractData <*CtrctData*>	[0..1]		C13	434
	ContractType <*CtrctTp*>	[0..1]	CodeSet		436
	AssetClass <*AsstClss*>	[0..1]	CodeSet		437
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		437
	ProductIdentification <*PdctId*>	[0..1]		C14	437
	ISIN <*ISIN*>	[0..1]	IdentifierSet		438
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		438
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		438

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProductDescription <PdctDesc>	[0..1]	Text		438
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			438
{Or	**ISIN** <ISIN>	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** <AltrntvInstrmId>	[1..1]	Text		440
Or	**UniqueProductIdentifier** <UnqPdctIdr>	[1..1]	±		440
Or	**Basket** <Bskt>	[1..1]		C15	440
	Structurer <Strr>	[0..1]	IdentifierSet		441
	Identification <Id>	[0..1]	Text		441
	Constituents <Cnsttnts>	[0..*]			441
	InstrumentIdentification <InstrmId>	[1..1]			442
{Or	**ISIN** <ISIN>	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** <AltrntvInstrmId>	[1..1]	Text		443
Or	**UniqueProductIdentifier** <UnqPdctIdr>	[1..1]	±		443
Or}	**OtherIdentification** <OthrId>	[1..1]			443
	Identification <Id>	[1..1]	Text		443
	Source <Src>	[1..1]	Text		443
	Quantity <Qty>	[0..1]	Quantity		443
	UnitOfMeasure <UnitOfMeasr>	[0..1]			443
{Or	**Code** <Cd>	[1..1]	CodeSet		444
Or}	**Proprietary** <Prtry>	[1..1]	±		444
Or	**Index** <Indx>	[1..1]		C16	444
	ISIN <ISIN>	[0..1]	IdentifierSet		445
	Name <Nm>	[0..1]	Text		445
	Index <Indx>	[0..1]	CodeSet		445
Or	**Other** <Othr>	[1..1]			445
	Identification <Id>	[1..1]	Text		445
	Source <Src>	[1..1]	Text		445
Or}	**IdentificationNotAvailable** <IdNotAvlbl>	[1..1]	CodeSet		445
	SettlementCurrency <SttlmCcy>	[0..1]		C6	446
	Currency <Ccy>	[1..1]	CodeSet	C2	446
	ExchangeRate <XchgRate>	[0..1]	Rate		447

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		447
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		447
	FixingDate *<FxgDt>*	[0..1]	DateTime		447
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	447
	Currency *<Ccy>*	[1..1]	CodeSet	C2	448
	ExchangeRate *<XchgRate>*	[0..1]	Rate		448
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		448
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		449
	FixingDate *<FxgDt>*	[0..1]	DateTime		449
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	449
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		449
	TransactionData *<TxData>*	[1..1]		C17	449
	TransactionIdentification *<TxId>*	[0..1]	±		458
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		458
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		459
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			459
{Or	**Portfolio** *<Prtfl>*	[1..1]			460
{Or	**Code** *<Cd>*	[1..1]	Text		460
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			461
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			461
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			463
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		464
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		464
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		464
	TransactionPrice *<TxPric>*	[0..1]	±	C18	464
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	465
	FirstLeg *<FrstLeg>*	[0..1]		C21	466
	Amount *<Amt>*	[0..1]	±		467
	SchedulePeriod *<SchdlPrd>*	[0..*]			467
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		467
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		467
	Amount *<Amt>*	[1..1]	±		468
	SecondLeg *<ScndLeg>*	[0..1]		C22	468
	Amount *<Amt>*	[0..1]	±		468
	SchedulePeriod *<SchdlPrd>*	[0..*]			469
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		469
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		469
	Amount *<Amt>*	[1..1]	±		469
	Currency *<Ccy>*	[0..1]	CodeSet	C2	469
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	470
	FirstLeg *<FrstLeg>*	[0..1]		C24	472
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		473
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			473
{Or	**Code** *<Cd>*	[1..1]	CodeSet		474
Or}	**Proprietary** *<Prtry>*	[1..1]	±		474
	Details *<Dtls>*	[0..1]			474
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			475
	Quantity *<Qty>*	[1..1]	Quantity		475
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			476
{Or	**Code** *<Cd>*	[1..1]	CodeSet		476
Or}	**Proprietary** *<Prtry>*	[1..1]	±		476

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		476
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		476
Or}	**Term** *<Term>*	[1..1]		C25	476
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478
	SecondLeg *<ScndLeg>*	[0..1]		C24	479
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		480
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			480
{Or	**Code** *<Cd>*	[1..1]	CodeSet		480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		480
	Details *<Dtls>*	[0..1]			480
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			481
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482
Or}	**Term** *<Term>*	[1..1]		C25	482
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484
	Quantity *<Qty>*	[0..1]	±		485
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		485

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		485
	EffectiveDate *<FctvDt>*	[0..1]	Date		485
	ExpirationDate *<XprtnDt>*	[0..1]	Date		485
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		486
	SettlementDate *<SttlmDt>*	[0..*]	Date		486
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	486
	Compression *<Cmprssn>*	[0..1]	Indicator		487
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		487
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			487
	Technique *<Tchnq>*	[1..1]	CodeSet		487
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		488
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	488
	Type *<Tp>*	[0..1]	CodeSet		489
	Identification *<Id>*	[0..1]			490
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491
	TimeStamp *<TmStmp>*	[0..1]	±		491
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		491
	TradeConfirmation *<TradConf>*	[0..1]	±		491
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		492
	TradeClearing *<TradClr>*	[0..1]		C28	492
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		504
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		504
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		504
	InterestRate *<IntrstRate>*	[0..1]		C31	505
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518
	Currency *<Ccy>*	[0..1]		C7	518
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519
	Commodity *<Cmmdty>*	[0..1]	±		519
	Option *<Optn>*	[0..1]		C35	520
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522
	ExerciseDate *<ExrcDt>*	[0..1]	±		522
	StrikePrice *<StrkPric>*	[0..1]	±		522
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		523
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	523
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	524
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		524
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		524
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	525
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		525
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		526
	LoadType *<LdTp>*	[0..1]	CodeSet		526
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	526
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		527
	DeliveryDate *<DlvryDt>*	[0..1]			527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		527
	ToDate *<ToDt>*	[1..1]	Date		528
	Duration *<Drtn>*	[0..1]	CodeSet		528
	WeekDay *<WkDay>*	[0..*]	CodeSet		528
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		529
	QuantityUnit *<QtyUnit>*	[0..1]	±		529
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		529
	Credit *<Cdt>*	[0..1]			529
	Seniority *<Snrty>*	[0..1]	CodeSet		530
	ReferenceParty *<RefPty>*	[0..1]	±		530
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		530
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		531
	Series *<Srs>*	[0..1]	Quantity		531
	Version *<Vrsn>*	[0..1]	Quantity		531
	IndexFactor *<IndxFctr>*	[0..1]	Rate		531
	Tranche *<Trch>*	[0..1]	±		531
	OtherPayment *<OthrPmt>*	[0..*]		C39	532
	PaymentAmount *<PmtAmt>*	[0..1]	±		532
	PaymentType *<PmtTp>*	[0..1]	±		533
	PaymentDate *<PmtDt>*	[0..1]	Date		533
	PaymentPayer *<PmtPyer>*	[0..1]	±		533
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		533
	Package *<Packg>*	[0..1]		C40	534
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		534
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		534
	Price *<Pric>*	[0..1]	±		535
	Spread *<Sprd>*	[0..1]	±		535
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		535
	Level *<Lvl>*	[0..1]	CodeSet		536
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	536
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			536

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		537
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		537
	TimeStamp *<TmStmp>*	[1..1]	DateTime		537
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	537
Or	**Modification** *<Mod>*	[1..1]			537
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			549
	Counterparty *<CtrPty>*	[1..1]			551
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	553
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	560
	IdentificationType *<IdTp>*	[0..1]	±		561

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		564
Or}	**Other** *<Othr>*	[1..1]	CodeSet		564
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		564
	Broker *<Brkr>*	[0..1]	±		565
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		565
	ClearingMember *<ClrMmb>*	[0..1]	±		565
	Beneficiary *<Bnfcry>*	[0..2]	±		565
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		566
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		566
	RelationshipRecord *<RltshRcrd>*	[0..*]			566
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		567
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		567
	RelationshipType *<RltshTp>*	[1..1]			568
{Or	**Code** *<Cd>*	[1..1]	CodeSet		568
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		568
	Description *<Desc>*	[0..1]	Text		568
	Valuation *<Valtn>*	[0..1]	±	C12	569
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		569
	CommonTradeData *<CmonTradData>*	[1..1]			569
	ContractData *<CtrctData>*	[0..1]		C13	579
	ContractType *<CtrctTp>*	[0..1]	CodeSet		581
	AssetClass *<AsstClss>*	[0..1]	CodeSet		582
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		582
	ProductIdentification *<PdctId>*	[0..1]		C14	582

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		583
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		583
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		583
	ProductDescription *<PdctDesc>*	[0..1]	Text		583
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			583
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		585
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		585
Or	**Basket** *<Bskt>*	[1..1]		C15	585
	Structurer *<Strr>*	[0..1]	IdentifierSet		586
	Identification *<Id>*	[0..1]	Text		586
	Constituents *<Cnsttnts>*	[0..*]			586
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589
Or	**Index** *<Indx>*	[1..1]		C16	589
	ISIN *<ISIN>*	[0..1]	IdentifierSet		590
	Name *<Nm>*	[0..1]	Text		590
	Index *<Indx>*	[0..1]	CodeSet		590
Or	**Other** *<Othr>*	[1..1]			590
	Identification *<Id>*	[1..1]	Text		590
	Source *<Src>*	[1..1]	Text		590

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		590
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	591
	Currency <*Ccy*>	[1..1]	CodeSet	C2	591
	ExchangeRate <*XchgRate*>	[0..1]	Rate		592
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		592
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		592
	FixingDate <*FxgDt*>	[0..1]	DateTime		592
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	592
	Currency <*Ccy*>	[1..1]	CodeSet	C2	593
	ExchangeRate <*XchgRate*>	[0..1]	Rate		593
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		593
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		594
	FixingDate <*FxgDt*>	[0..1]	DateTime		594
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	594
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		594
	TransactionData <*TxData*>	[1..1]		C17	594
	TransactionIdentification <*TxId*>	[0..1]	±		603
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		603
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		604
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			604
{Or	**Portfolio** <*Prtfl*>	[1..1]			605
{Or	**Code** <*Cd*>	[1..1]	Text		605
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			606
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			606
{Or	**Portfolio** <*Prtfl*>	[1..1]			607
	Code <*Cd*>	[1..1]	Text		607
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		607
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		607

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			608
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		609
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		609
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		609
	TransactionPrice *<TxPric>*	[0..1]	±	C18	609
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	610
	FirstLeg *<FrstLeg>*	[0..1]		C21	611
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613
	SecondLeg *<ScndLeg>*	[0..1]		C22	613
	Amount *<Amt>*	[0..1]	±		613
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	615
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619
Or}	**Proprietary** *<Prtry>*	[1..1]	±		619
	Details *<Dtls>*	[0..1]			619
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			620

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[1..1]	Quantity		620
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			621
{Or	**Code** *<Cd>*	[1..1]	CodeSet		621
Or}	**Proprietary** *<Prtry>*	[1..1]	±		621
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		621
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		621
Or}	**Term** *<Term>*	[1..1]		C25	621
	Quantity *<Qty>*	[0..1]	Quantity		622
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			622
{Or	**Code** *<Cd>*	[1..1]	CodeSet		622
Or}	**Proprietary** *<Prtry>*	[1..1]	±		622
	Value *<Val>*	[0..1]	Quantity	C8	623
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		623
	SecondLeg *<ScndLeg>*	[0..1]		C24	624
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		625
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			625
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625
	Details *<Dtls>*	[0..1]			625
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			626
	Quantity *<Qty>*	[1..1]	Quantity		626
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			627
{Or	**Code** *<Cd>*	[1..1]	CodeSet		627
Or}	**Proprietary** *<Prtry>*	[1..1]	±		627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		627
Or}	**Term** *<Term>*	[1..1]		C25	627
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629
	Quantity *<Qty>*	[0..1]	±		630
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		630
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		630
	EffectiveDate *<FctvDt>*	[0..1]	Date		630
	ExpirationDate *<XprtnDt>*	[0..1]	Date		630
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		631
	SettlementDate *<SttlmDt>*	[0..*]	Date		631
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	631
	Compression *<Cmprssn>*	[0..1]	Indicator		632
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		632
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			632
	Technique *<Tchnq>*	[1..1]	CodeSet		632
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		633
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	633
	Type *<Tp>*	[0..1]	CodeSet		634
	Identification *<Id>*	[0..1]			635
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636
	TimeStamp *<TmStmp>*	[0..1]	±		636
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		636
	TradeConfirmation *<TradConf>*	[0..1]	±		636
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		637
	TradeClearing *<TradClr>*	[0..1]		C28	637
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		649

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		649
	InterestRate *<IntrstRate>*	[0..1]		C31	650
	FirstLeg *<FrstLeg>*	[0..1]			652
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	653
Or}	**Floating** *<Fltg>*	[1..1]		C34	654
	Identification *<Id>*	[0..1]	IdentifierSet		654
	Name *<Nm>*	[0..1]	Text		655
	Rate *<Rate>*	[0..1]			655
{Or	**Code** *<Cd>*	[1..1]	CodeSet		655
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		655
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	655
	Spread *<Sprd>*	[0..1]	±		656
	DayCount *<DayCnt>*	[0..1]	±		656
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		656
	ResetFrequency *<RstFrqcy>*	[0..1]	±		656
	NextFloatingReset *<NxtFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657
	LastFloatingReset *<LastFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		658
	SecondLeg *<ScndLeg>*	[0..1]			658
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	658
Or}	**Floating** *<Fltg>*	[1..1]		C34	659
	Identification *<Id>*	[0..1]	IdentifierSet		660
	Name *<Nm>*	[0..1]	Text		660
	Rate *<Rate>*	[0..1]			660
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	660
	Spread *<Sprd>*	[0..1]	±		661

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DayCount *<DayCnt>*	[0..1]	±		661
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		661
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663
	Currency *<Ccy>*	[0..1]		C7	663
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	663
	ExchangeRate *<XchgRate>*	[0..1]	Rate		664
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		664
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		664
	FixingDate *<FxgDt>*	[0..1]	DateTime		664
	Commodity *<Cmmdty>*	[0..1]	±		664
	Option *<Optn>*	[0..1]		C35	665
	Type *<Tp>*	[0..1]	CodeSet		666
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		666
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		667
	ExerciseDate *<ExrcDt>*	[0..1]	±		667
	StrikePrice *<StrkPric>*	[0..1]	±		667
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		668
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	668
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	669
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		669
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		669
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	670
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		670
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		671

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LoadType *<LdTp>*	[0..1]	CodeSet		671
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	671
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		672
	DeliveryDate *<DlvryDt>*	[0..1]			672
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673
	Duration *<Drtn>*	[0..1]	CodeSet		673
	WeekDay *<WkDay>*	[0..*]	CodeSet		673
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		674
	QuantityUnit *<QtyUnit>*	[0..1]	±		674
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		674
	Credit *<Cdt>*	[0..1]			674
	Seniority *<Snrty>*	[0..1]	CodeSet		675
	ReferenceParty *<RefPty>*	[0..1]	±		675
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		675
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		676
	Series *<Srs>*	[0..1]	Quantity		676
	Version *<Vrsn>*	[0..1]	Quantity		676
	IndexFactor *<IndxFctr>*	[0..1]	Rate		676
	Tranche *<Trch>*	[0..1]	±		676
	OtherPayment *<OthrPmt>*	[0..*]		C39	677
	PaymentAmount *<PmtAmt>*	[0..1]	±		677
	PaymentType *<PmtTp>*	[0..1]	±		678
	PaymentDate *<PmtDt>*	[0..1]	Date		678
	PaymentPayer *<PmtPyer>*	[0..1]	±		678
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		678
	Package *<Packg>*	[0..1]		C40	679
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		679
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		679
	Price *<Pric>*	[0..1]	±		680
	Spread *<Sprd>*	[0..1]	±		680

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		680
	Level *<Lvl>*	[0..1]	CodeSet		681
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	681
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			681
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		682
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		682
	TimeStamp *<TmStmp>*	[1..1]	DateTime		682
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	682
Or	**Correction** *<Crrctn>*	[1..1]			682
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			694
	Counterparty *<CtrPty>*	[1..1]			696
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	698
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	705
	IdentificationType *<IdTp>*	[0..1]	±		706
	Nature *<Ntr>*	[0..1]			706
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		709
	Broker *<Brkr>*	[0..1]	±		710
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		710
	ClearingMember *<ClrMmb>*	[0..1]	±		710
	Beneficiary *<Bnfcry>*	[0..2]	±		710
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		711
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		711
	RelationshipRecord *<RltshRcrd>*	[0..*]			711
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713
	Valuation *<Valtn>*	[0..1]	±	C12	714
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		714
	CommonTradeData *<CmonTradData>*	[1..1]			714
	ContractData *<CtrctData>*	[0..1]		C13	724

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		726
	AssetClass *<AsstClss>*	[0..1]	CodeSet		727
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		727
	ProductIdentification *<PdctId>*	[0..1]		C14	727
	ISIN *<ISIN>*	[0..1]	IdentifierSet		728
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		728
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		728
	ProductDescription *<PdctDesc>*	[0..1]	Text		728
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			728
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		730
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		730
Or	**Basket** *<Bskt>*	[1..1]		C15	730
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734
Or	**Index** *<Indx>*	[1..1]		C16	734
	ISIN *<ISIN>*	[0..1]	IdentifierSet		735
	Name *<Nm>*	[0..1]	Text		735

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		735
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	736
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	737
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	739
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		739
	TransactionData *<TxData>*	[1..1]		C17	739
	TransactionIdentification *<TxId>*	[0..1]	±		748
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		748
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		749
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			749
{Or	**Portfolio** *<Prtfl>*	[1..1]			750
{Or	**Code** *<Cd>*	[1..1]	Text		750
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		751
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			751
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			751
{Or	**Portfolio** *<Prtfl>*	[1..1]			752

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		752
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			753
{Or	**Portfolio** *<Prtfl>*	[1..1]			753
	Code *<Cd>*	[1..1]	Text		753
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		753
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		754
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		754
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		754
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		754
	TransactionPrice *<TxPric>*	[0..1]	±	C18	754
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	755
	FirstLeg *<FrstLeg>*	[0..1]		C21	756
	Amount *<Amt>*	[0..1]	±		757
	SchedulePeriod *<SchdlPrd>*	[0..*]			757
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		757
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		757
	Amount *<Amt>*	[1..1]	±		758
	SecondLeg *<ScndLeg>*	[0..1]		C22	758
	Amount *<Amt>*	[0..1]	±		758
	SchedulePeriod *<SchdlPrd>*	[0..*]			759
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		759
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		759
	Amount *<Amt>*	[1..1]	±		759
	Currency *<Ccy>*	[0..1]	CodeSet	C2	759
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	760
	FirstLeg *<FrstLeg>*	[0..1]		C24	762
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		763
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			763

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764
	Details *<Dtls>*	[0..1]			764
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			765
	Quantity *<Qty>*	[1..1]	Quantity		765
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			766
{Or	**Code** *<Cd>*	[1..1]	CodeSet		766
Or}	**Proprietary** *<Prtry>*	[1..1]	±		766
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		766
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		766
Or}	**Term** *<Term>*	[1..1]		C25	766
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768
	SecondLeg *<ScndLeg>*	[0..1]		C24	769
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		770
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			770
{Or	**Code** *<Cd>*	[1..1]	CodeSet		770
Or}	**Proprietary** *<Prtry>*	[1..1]	±		770
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		773
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			773
{Or	**Code** <*Cd*>	[1..1]	CodeSet		773
Or}	**Proprietary** <*Prtry*>	[1..1]	±		773
	Value <*Val*>	[0..1]	Quantity	C8	774
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		774
	Quantity <*Qty*>	[0..1]	±		775
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		775
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		775
	EffectiveDate <*FctvDt*>	[0..1]	Date		775
	ExpirationDate <*XprtnDt*>	[0..1]	Date		775
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		776
	SettlementDate <*SttlmDt*>	[0..*]	Date		776
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	776
	Compression <*Cmprssn*>	[0..1]	Indicator		777
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		777
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			777
	Technique <*Tchnq*>	[1..1]	CodeSet		777
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		778
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	778
	Type <*Tp*>	[0..1]	CodeSet		779
	Identification <*Id*>	[0..1]			780
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			780
	Structurer <*Strr*>	[1..1]	IdentifierSet		781
	Identification <*Id*>	[1..1]	Text		781
	TimeStamp <*TmStmp*>	[0..1]	±		781
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		781
	TradeConfirmation <*TradConf*>	[0..1]	±		781
	NonStandardisedTerm <*NonStdsdTerm*>	[0..1]	Indicator		782

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeClearing *<TradClr>*	[0..1]		C28	782
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		784
	ClearingStatus *<ClrSts>*	[0..1]			784
{Or	**Cleared** *<Clrd>*	[1..1]			785
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		794
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		794
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		794
	InterestRate *<IntrstRate>*	[0..1]		C31	795
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808
	Currency *<Ccy>*	[0..1]		C7	808
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	808
	ExchangeRate *<XchgRate>*	[0..1]	Rate		809
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		809
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		809
	FixingDate *<FxgDt>*	[0..1]	DateTime		809
	Commodity *<Cmmdty>*	[0..1]	±		809
	Option *<Optn>*	[0..1]		C35	810
	Type *<Tp>*	[0..1]	CodeSet		811
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		811
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		812
	ExerciseDate *<ExrcDt>*	[0..1]	±		812
	StrikePrice *<StrkPric>*	[0..1]	±		812
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		813
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	813
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	814
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	814

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		814
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		814
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	815
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		815
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		816
	LoadType *<LdTp>*	[0..1]	CodeSet		816
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	816
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819
	Credit *<Cdt>*	[0..1]			819
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821
	OtherPayment *<OthrPmt>*	[0..*]		C39	822
	PaymentAmount *<PmtAmt>*	[0..1]	±		822
	PaymentType *<PmtTp>*	[0..1]	±		823
	PaymentDate *<PmtDt>*	[0..1]	Date		823
	PaymentPayer *<PmtPyer>*	[0..1]	±		823
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		823

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Package *<Packg>*	[0..1]		C40	824
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		824
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		824
	Price *<Pric>*	[0..1]	±		825
	Spread *<Sprd>*	[0..1]	±		825
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		825
	Level *<Lvl>*	[0..1]	CodeSet		826
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	826
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			826
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		827
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		827
	TimeStamp *<TmStmp>*	[1..1]	DateTime		827
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	827
Or	**Termination** *<Termntn>*	[1..1]			827
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			839
	Counterparty *<CtrPty>*	[1..1]			841
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	843
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	850
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		854
	Broker *<Brkr>*	[0..1]	±		855
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		855
	ClearingMember *<ClrMmb>*	[0..1]	±		855
	Beneficiary *<Bnfcry>*	[0..2]	±		855
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		856
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		856
	RelationshipRecord *<RltshRcrd>*	[0..*]			856
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		857
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		857
	RelationshipType *<RltshTp>*	[1..1]			858
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description *<Desc>*	[0..1]	Text		858
	Valuation *<Valtn>*	[0..1]	±	C12	859
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		859
	CommonTradeData *<CmonTradData>*	[1..1]			859
	ContractData *<CtrctData>*	[0..1]		C13	869
	ContractType *<CtrctTp>*	[0..1]	CodeSet		871
	AssetClass *<AsstClss>*	[0..1]	CodeSet		872
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		872
	ProductIdentification *<PdctId>*	[0..1]		C14	872
	ISIN *<ISIN>*	[0..1]	IdentifierSet		873
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		873
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		873
	ProductDescription *<PdctDesc>*	[0..1]	Text		873
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			873
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		875
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		875
Or	**Basket** *<Bskt>*	[1..1]		C15	875
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879
Or	**Index** *<Indx>*	[1..1]		C16	879
	ISIN *<ISIN>*	[0..1]	IdentifierSet		880
	Name *<Nm>*	[0..1]	Text		880
	Index *<Indx>*	[0..1]	CodeSet		880
Or	**Other** *<Othr>*	[1..1]			880
	Identification *<Id>*	[1..1]	Text		880
	Source *<Src>*	[1..1]	Text		880
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		880
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	881
	Currency *<Ccy>*	[1..1]	CodeSet	C2	881
	ExchangeRate *<XchgRate>*	[0..1]	Rate		882
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		882
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		882
	FixingDate *<FxgDt>*	[0..1]	DateTime		882
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	882
	Currency *<Ccy>*	[1..1]	CodeSet	C2	883
	ExchangeRate *<XchgRate>*	[0..1]	Rate		883
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		883
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		884
	FixingDate *<FxgDt>*	[0..1]	DateTime		884
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	884
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		884
	TransactionData *<TxData>*	[1..1]		C17	884
	TransactionIdentification *<TxId>*	[0..1]	±		893
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		893
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		894
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			894
{Or	**Portfolio** *<Prtfl>*	[1..1]			895

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		895
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			896
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			896
{Or	**Portfolio** *<Prtfl>*	[1..1]			897
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		897
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			898
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		899
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		899
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		899
	TransactionPrice *<TxPric>*	[0..1]	±	C18	899
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	900
	FirstLeg *<FrstLeg>*	[0..1]		C21	901
	Amount *<Amt>*	[0..1]	±		902
	SchedulePeriod *<SchdlPrd>*	[0..*]			902
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		902
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		902
	Amount *<Amt>*	[1..1]	±		903
	SecondLeg *<ScndLeg>*	[0..1]		C22	903
	Amount *<Amt>*	[0..1]	±		903
	SchedulePeriod *<SchdlPrd>*	[0..*]			904
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		904
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		904
	Amount *<Amt>*	[1..1]	±		904

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[0..1]	CodeSet	C2	904
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	905
	FirstLeg *<FrstLeg>*	[0..1]		C24	907
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		908
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			908
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		917
Or}	**Proprietary** <Prtry>	[1..1]	±		917
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		917
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		917
Or}	**Term** <Term>	[1..1]		C25	917
	Quantity <Qty>	[0..1]	Quantity		918
	UnitOfMeasure <UnitOfMeasr>	[0..1]			918
{Or	**Code** <Cd>	[1..1]	CodeSet		918
Or}	**Proprietary** <Prtry>	[1..1]	±		918
	Value <Val>	[0..1]	Quantity	C8	919
	TimeUnit <TmUnit>	[0..1]	CodeSet		919
	Quantity <Qty>	[0..1]	±		920
	DeliveryType <DlvryTp>	[0..1]	CodeSet		920
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		920
	EffectiveDate <FctvDt>	[0..1]	Date		920
	ExpirationDate <XprtnDt>	[0..1]	Date		920
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		921
	SettlementDate <SttlmDt>	[0..*]	Date		921
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	921
	Compression <Cmprssn>	[0..1]	Indicator		922
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		922
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			922
	Technique <Tchnq>	[1..1]	CodeSet		922
	ServiceProvider <SvcPrvdr>	[0..1]	±		923
	DerivativeEvent <DerivEvt>	[0..1]		C27	923
	Type <Tp>	[0..1]	CodeSet		924
	Identification <Id>	[0..1]			925
{Or	**EventIdentifier** <EvtIdr>	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** <PstTradRskRdctnIdr>	[1..1]			925
	Structurer <Strr>	[1..1]	IdentifierSet		926

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		926
	TimeStamp *<TmStmp>*	[0..1]	±		926
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		926
	TradeConfirmation *<TradConf>*	[0..1]	±		926
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		927
	TradeClearing *<TradClr>*	[0..1]		C28	927
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		929
	ClearingStatus *<ClrSts>*	[0..1]			929
{Or	**Cleared** *<Clrd>*	[1..1]			930
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933
Or	**IntendToClear** *<IntndToClear>*	[1..1]			934
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936
Or}	**NonCleared** *<NonClrd>*	[1..1]			936
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		939
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		939
	InterestRate *<IntrstRate>*	[0..1]		C31	940
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953
	Currency *<Ccy>*	[0..1]		C7	953
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	953
	ExchangeRate *<XchgRate>*	[0..1]	Rate		954
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		954
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		954
	FixingDate *<FxgDt>*	[0..1]	DateTime		954
	Commodity *<Cmmdty>*	[0..1]	±		954
	Option *<Optn>*	[0..1]		C35	955
	Type *<Tp>*	[0..1]	CodeSet		956
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		956
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		957
	ExerciseDate *<ExrcDt>*	[0..1]	±		957
	StrikePrice *<StrkPric>*	[0..1]	±		957

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		958
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	958
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	959
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		959
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		959
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	960
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		960
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		961
	LoadType *<LdTp>*	[0..1]	CodeSet		961
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	961
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		962
	DeliveryDate *<DlvryDt>*	[0..1]			962
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964
	Credit *<Cdt>*	[0..1]			964
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966
	Tranche *<Trch>*	[0..1]	±		966
	OtherPayment *<OthrPmt>*	[0..*]		C39	967
	PaymentAmount *<PmtAmt>*	[0..1]	±		967

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentType *<PmtTp>*	[0..1]	±		968
	PaymentDate *<PmtDt>*	[0..1]	Date		968
	PaymentPayer *<PmtPyer>*	[0..1]	±		968
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		968
	Package *<Packg>*	[0..1]		C40	969
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		969
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		969
	Price *<Pric>*	[0..1]	±		970
	Spread *<Sprd>*	[0..1]	±		970
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		970
	Level *<Lvl>*	[0..1]	CodeSet		971
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	971
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			971
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		972
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		972
	TimeStamp *<TmStmp>*	[1..1]	DateTime		972
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	972
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			972
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			984
	Counterparty *<CtrPty>*	[1..1]			986
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	988
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	995
	IdentificationType *<IdTp>*	[0..1]	±		996
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999
	Broker *<Brkr>*	[0..1]	±		1000
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1000
	ClearingMember *<ClrMmb>*	[0..1]	±		1000
	Beneficiary *<Bnfcry>*	[0..2]	±		1000
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1001
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1001
	RelationshipRecord *<RltshRcrd>*	[0..*]			1001
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003
	Valuation *<Valtn>*	[0..1]	±	C12	1004
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1004
	CommonTradeData *<CmonTradData>*	[1..1]			1004
	ContractData *<CtrctData>*	[0..1]		C13	1014
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1016
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1017
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1017
	ProductIdentification *<PdctId>*	[0..1]		C14	1017
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1018
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1018
	ProductDescription *<PdctDesc>*	[0..1]	Text		1018
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1018
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1020
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1020
Or	**Basket** *<Bskt>*	[1..1]		C15	1020
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024
Or	**Index** *<Indx>*	[1..1]		C16	1024
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025
	Index *<Indx>*	[0..1]	CodeSet		1025
Or	**Other** *<Othr>*	[1..1]			1025
	Identification *<Id>*	[1..1]	Text		1025
	Source *<Src>*	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1025
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1026
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1026
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1027
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1027
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1027
	FixingDate *<FxgDt>*	[0..1]	DateTime		1027
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1027
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1028
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1028
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1028
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1029
	FixingDate *<FxgDt>*	[0..1]	DateTime		1029
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1029
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1029
	TransactionData *<TxData>*	[1..1]		C17	1029
	TransactionIdentification *<TxId>*	[0..1]	±		1038
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1038

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1039
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1039
{Or	**Portfolio** *<Prtfl>*	[1..1]			1040
{Or	**Code** *<Cd>*	[1..1]	Text		1040
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1041
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1043
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1044
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1044
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1044
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1044
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1044
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1045
	FirstLeg *<FrstLeg>*	[0..1]		C21	1046
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048
	SecondLeg *<ScndLeg>*	[0..1]		C22	1048
	Amount *<Amt>*	[0..1]	±		1048
	SchedulePeriod *<SchdlPrd>*	[0..*]			1049

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1049
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1049
	Amount *<Amt>*	[1..1]	±		1049
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1049
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1050
	FirstLeg *<FrstLeg>*	[0..1]		C24	1052
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1053
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1053
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1054
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1054
	Details *<Dtls>*	[0..1]			1054
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1055
	Quantity *<Qty>*	[1..1]	Quantity		1055
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1056
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1056
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1056
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1056
Or}	**Term** *<Term>*	[1..1]		C25	1056
	Quantity *<Qty>*	[0..1]	Quantity		1057
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1057
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1057
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1057
	Value *<Val>*	[0..1]	Quantity	C8	1058
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1058
	SecondLeg *<ScndLeg>*	[0..1]		C24	1059
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1060
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1060
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1060
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1060
	Details *<Dtls>*	[0..1]			1060

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1061
	Quantity *<Qty>*	[1..1]	Quantity		1061
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1062
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1062
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1062
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064
	Quantity *<Qty>*	[0..1]	±		1065
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1065
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1065
	EffectiveDate *<FctvDt>*	[0..1]	Date		1065
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1065
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1066
	SettlementDate *<SttlmDt>*	[0..*]	Date		1066
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1066
	Compression *<Cmprssn>*	[0..1]	Indicator		1067
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1067
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1067
	Technique *<Tchnq>*	[1..1]	CodeSet		1067
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1068
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1068
	Type *<Tp>*	[0..1]	CodeSet		1069
	Identification *<Id>*	[0..1]			1070
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1070

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1070
	Structurer *<Strr>*	[1..1]	IdentifierSet		1071
	Identification *<Id>*	[1..1]	Text		1071
	TimeStamp *<TmStmp>*	[0..1]	±		1071
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1071
	TradeConfirmation *<TradConf>*	[0..1]	±		1071
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1072
	TradeClearing *<TradClr>*	[0..1]		C28	1072
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1084
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1084
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1084
	InterestRate *<IntrstRate>*	[0..1]		C31	1085
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1092
	Value <*Val*>	[0..1]	Rate		1093
	SecondLeg <*ScndLeg*>	[0..1]			1093
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1093
Or}	**Floating** <*Fltg*>	[1..1]		C34	1094
	Identification <*Id*>	[0..1]	IdentifierSet		1095
	Name <*Nm*>	[0..1]	Text		1095
	Rate <*Rate*>	[0..1]			1095
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1095
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1095
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1095
	Spread <*Sprd*>	[0..1]	±		1096
	DayCount <*DayCnt*>	[0..1]	±		1096
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1096
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1097
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1097
	Date <*Dt*>	[1..1]	Date		1097
	Value <*Val*>	[0..1]	Rate		1097
	LastFloatingReset <*LastFltgRst*>	[0..1]			1097
	Date <*Dt*>	[1..1]	Date		1098
	Value <*Val*>	[0..1]	Rate		1098
	Currency <*Ccy*>	[0..1]		C7	1098
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1098
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1099
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1099
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1099
	FixingDate <*FxgDt*>	[0..1]	DateTime		1099
	Commodity <*Cmmdty*>	[0..1]	±		1099
	Option <*Optn*>	[0..1]		C35	1100
	Type <*Tp*>	[0..1]	CodeSet		1101
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1101

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1102
	ExerciseDate *<ExrcDt>*	[0..1]	±		1102
	StrikePrice *<StrkPric>*	[0..1]	±		1102
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1103
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1103
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1104
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1104
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1105
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1105
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1106
	LoadType *<LdTp>*	[0..1]	CodeSet		1106
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1106
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108
	Duration *<Drtn>*	[0..1]	CodeSet		1108
	WeekDay *<WkDay>*	[0..*]	CodeSet		1108
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1109
	QuantityUnit *<QtyUnit>*	[0..1]	±		1109
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1109
	Credit *<Cdt>*	[0..1]			1109
	Seniority *<Snrty>*	[0..1]	CodeSet		1110
	ReferenceParty *<RefPty>*	[0..1]	±		1110
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1110
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1111
	Series *<Srs>*	[0..1]	Quantity		1111
	Version *<Vrsn>*	[0..1]	Quantity		1111
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1111

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Tranche *<Trch>*	[0..1]	±		1111
	OtherPayment *<OthrPmt>*	[0..*]		C39	1112
	PaymentAmount *<PmtAmt>*	[0..1]	±		1112
	PaymentType *<PmtTp>*	[0..1]	±		1113
	PaymentDate *<PmtDt>*	[0..1]	Date		1113
	PaymentPayer *<PmtPyer>*	[0..1]	±		1113
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1113
	Package *<Packg>*	[0..1]		C40	1114
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1114
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1114
	Price *<Pric>*	[0..1]	±		1115
	Spread *<Sprd>*	[0..1]	±		1115
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1115
	Level *<Lvl>*	[0..1]	CodeSet		1116
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1116
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1116
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1117
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1117
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1117
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1117
Or	**ValuationUpdate** *<ValtnUpd>*	[1..1]			1117
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1129
	Counterparty *<CtrPty>*	[1..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1133
	Identification *<Id>*	[1..1]	±		1134
	Nature *<Ntr>*	[0..1]			1135
{Or	**FinancialInstitution** *<FI>*	[1..1]			1135
	Sector *<Sctr>*	[1..*]			1135
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1137

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1137
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1137
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1137
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1138
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1138
{Or	**Direction** *<Drctn>*	[1..1]			1138
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1139
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1139
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1140
	ReportingExemption *<RptgXmptn>*	[0..1]			1140
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1140
	IdentificationType *<IdTp>*	[0..1]	±		1141
	Nature *<Ntr>*	[0..1]			1141
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1144
	Broker *<Brkr>*	[0..1]	±		1145
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1145
	ClearingMember *<ClrMmb>*	[0..1]	±		1145
	Beneficiary *<Bnfcry>*	[0..2]	±		1145
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1146
	RelationshipRecord *<RltshRcrd>*	[0..*]			1146
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1147
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1147
	RelationshipType *<RltshTp>*	[1..1]			1148
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Description *<Desc>*	[0..1]	Text		1148
	Valuation *<Valtn>*	[0..1]	±	C12	1149
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1149
	CommonTradeData *<CmonTradData>*	[1..1]			1149
	ContractData *<CtrctData>*	[0..1]		C13	1159
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1161
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1162
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1162
	ProductIdentification *<PdctId>*	[0..1]		C14	1162
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1163
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1163
	ProductDescription *<PdctDesc>*	[0..1]	Text		1163
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1163
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1165
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1165
Or	**Basket** *<Bskt>*	[1..1]		C15	1165
	Structurer *<Strr>*	[0..1]	IdentifierSet		1166
	Identification *<Id>*	[0..1]	Text		1166
	Constituents *<Cnsttnts>*	[0..*]			1166
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169
Or	**Index** *<Indx>*	[1..1]		C16	1169
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1170
	Name *<Nm>*	[0..1]	Text		1170
	Index *<Indx>*	[0..1]	CodeSet		1170
Or	**Other** *<Othr>*	[1..1]			1170
	Identification *<Id>*	[1..1]	Text		1170
	Source *<Src>*	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1170
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1171
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1171
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1172
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1174

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1174
	TransactionData *<TxData>*	[1..1]		C17	1174
	TransactionIdentification *<TxId>*	[0..1]	±		1183
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1183
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1184
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1184
{Or	**Portfolio** *<Prtfl>*	[1..1]			1185
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1186
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1189
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1189
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1189
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1189
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1190
	FirstLeg *<FrstLeg>*	[0..1]		C21	1191
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193
	SecondLeg *<ScndLeg>*	[0..1]		C22	1193
	Amount *<Amt>*	[0..1]	±		1193
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1195
	FirstLeg *<FrstLeg>*	[0..1]		C24	1197
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1198
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1198
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199
	Details *<Dtls>*	[0..1]			1199
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1200
	Quantity *<Qty>*	[1..1]	Quantity		1200
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1201
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1201
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1201
Or}	**Term** *<Term>*	[1..1]		C25	1201
	Quantity *<Qty>*	[0..1]	Quantity		1202
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1202
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1202
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1202
	Value *<Val>*	[0..1]	Quantity	C8	1203
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1203
	SecondLeg *<ScndLeg>*	[0..1]		C24	1204

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1205
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1205
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1205
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1205
	Details *<Dtls>*	[0..1]			1205
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1206
	Quantity *<Qty>*	[1..1]	Quantity		1206
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1207
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1207
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1207
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1207
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1207
Or}	**Term** *<Term>*	[1..1]		C25	1207
	Quantity *<Qty>*	[0..1]	Quantity		1208
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1208
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1208
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1208
	Value *<Val>*	[0..1]	Quantity	C8	1209
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1209
	Quantity *<Qty>*	[0..1]	±		1210
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1210
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1210
	EffectiveDate *<FctvDt>*	[0..1]	Date		1210
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1210
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1211
	SettlementDate *<SttlmDt>*	[0..*]	Date		1211
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1211
	Compression *<Cmprssn>*	[0..1]	Indicator		1212
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1212
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1212
	Technique *<Tchnq>*	[1..1]	CodeSet		1212

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1213
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1213
	Type *<Tp>*	[0..1]	CodeSet		1214
	Identification *<Id>*	[0..1]			1215
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216
	TradeConfirmation *<TradConf>*	[0..1]	±		1216
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1217
	TradeClearing *<TradClr>*	[0..1]		C28	1217
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1229
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1229
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1229
	InterestRate *<IntrstRate>*	[0..1]		C31	1230
	FirstLeg *<FrstLeg>*	[0..1]			1232
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1233
Or}	**Floating** *<Fltg>*	[1..1]		C34	1234
	Identification *<Id>*	[0..1]	IdentifierSet		1234
	Name *<Nm>*	[0..1]	Text		1235
	Rate *<Rate>*	[0..1]			1235
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1235
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1235
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1235
	Spread *<Sprd>*	[0..1]	±		1236
	DayCount *<DayCnt>*	[0..1]	±		1236
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1236
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1237
	LastFloatingReset *<LastFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1238
	SecondLeg *<ScndLeg>*	[0..1]			1238
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1238
Or}	**Floating** *<Fltg>*	[1..1]		C34	1239
	Identification *<Id>*	[0..1]	IdentifierSet		1240
	Name *<Nm>*	[0..1]	Text		1240
	Rate *<Rate>*	[0..1]			1240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1240
	Spread *<Sprd>*	[0..1]	±		1241
	DayCount *<DayCnt>*	[0..1]	±		1241
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1241
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1243
	Value *<Val>*	[0..1]	Rate		1243
	Currency *<Ccy>*	[0..1]		C7	1243
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1243
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1244
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1244
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1244
	FixingDate *<FxgDt>*	[0..1]	DateTime		1244

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..1]	±		1244
	Option *<Optn>*	[0..1]		C35	1245
	Type *<Tp>*	[0..1]	CodeSet		1246
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1246
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1247
	ExerciseDate *<ExrcDt>*	[0..1]	±		1247
	StrikePrice *<StrkPric>*	[0..1]	±		1247
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1248
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1248
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1249
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1249
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1250
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1250
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1251
	LoadType *<LdTp>*	[0..1]	CodeSet		1251
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1251
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1252
	DeliveryDate *<DlvryDt>*	[0..1]			1252
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253
	Duration *<Drtn>*	[0..1]	CodeSet		1253
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254
	Credit *<Cdt>*	[0..1]			1254
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256
	OtherPayment *<OthrPmt>*	[0..*]		C39	1257
	PaymentAmount *<PmtAmt>*	[0..1]	±		1257
	PaymentType *<PmtTp>*	[0..1]	±		1258
	PaymentDate *<PmtDt>*	[0..1]	Date		1258
	PaymentPayer *<PmtPyer>*	[0..1]	±		1258
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1258
	Package *<Packg>*	[0..1]		C40	1259
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1259
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1259
	Price *<Pric>*	[0..1]	±		1260
	Spread *<Sprd>*	[0..1]	±		1260
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1260
	Level *<Lvl>*	[0..1]	CodeSet		1261
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1261
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1261
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1262
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1262
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1262
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1262
Or	**Compression** *<Cmprssn>*	[1..1]			1262
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1274
	Counterparty *<CtrPty>*	[1..1]			1276
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1278
	Identification *<Id>*	[1..1]	±		1279
	Nature *<Ntr>*	[0..1]			1280
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1283
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1283
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1284
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1285
	ReportingExemption *<RptgXmptn>*	[0..1]			1285
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1285
	IdentificationType *<IdTp>*	[0..1]	±		1286
	Nature *<Ntr>*	[0..1]			1286
{Or	**FinancialInstitution** *<FI>*	[1..1]			1287
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1289
	Broker *<Brkr>*	[0..1]	±		1290

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1290
	ClearingMember *<ClrMmb>*	[0..1]	±		1290
	Beneficiary *<Bnfcry>*	[0..2]	±		1290
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1291
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1291
	RelationshipRecord *<RltshRcrd>*	[0..*]			1291
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293
	Valuation *<Valtn>*	[0..1]	±	C12	1294
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1294
	CommonTradeData *<CmonTradData>*	[1..1]			1294
	ContractData *<CtrctData>*	[0..1]		C13	1304
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1306
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1307
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1307
	ProductIdentification *<PdctId>*	[0..1]		C14	1307
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1308
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1308
	ProductDescription *<PdctDesc>*	[0..1]	Text		1308
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1308
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Constituents *<Csnttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1315
	Name *<Nm>*	[0..1]	Text		1315
	Index *<Indx>*	[0..1]	CodeSet		1315
Or	**Other** *<Othr>*	[1..1]			1315
	Identification *<Id>*	[1..1]	Text		1315
	Source *<Src>*	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1315
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1316
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1316
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1317
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1317
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1317
	FixingDate *<FxgDt>*	[0..1]	DateTime		1317
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1317
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1318
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1318
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1318
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1319

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate *<FxgDt>*	[0..1]	DateTime		1319
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1319
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1319
	TransactionData *<TxData>*	[1..1]		C17	1319
	TransactionIdentification *<TxId>*	[0..1]	±		1328
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1328
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1329
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1329
{Or	**Portfolio** *<Prtfl>*	[1..1]			1330
{Or	**Code** *<Cd>*	[1..1]	Text		1330
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1331
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1331
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1333
{Or	**Portfolio** *<Prtfl>*	[1..1]			1333
	Code *<Cd>*	[1..1]	Text		1333
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1333
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1334
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1334
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1334
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1334
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1334
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1335
	FirstLeg *<FrstLeg>*	[0..1]		C21	1336
	Amount *<Amt>*	[0..1]	±		1337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod <*SchdlPrd*>	[0..*]			1337
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1337
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1337
	Amount <*Amt*>	[1..1]	±		1338
	SecondLeg <*ScndLeg*>	[0..1]		C22	1338
	Amount <*Amt*>	[0..1]	±		1338
	SchedulePeriod <*SchdlPrd*>	[0..*]			1339
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1339
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1339
	Amount <*Amt*>	[1..1]	±		1339
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1339
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1340
	FirstLeg <*FrstLeg*>	[0..1]		C24	1342
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1343
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1343
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1344
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1344
	Details <*Dtls*>	[0..1]			1344
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1345
	Quantity <*Qty*>	[1..1]	Quantity		1345
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1346
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1346
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1346
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1346
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1346
Or}	**Term** <*Term*>	[1..1]		C25	1346
	Quantity <*Qty*>	[0..1]	Quantity		1347
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1347
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1347
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1347
	Value <*Val*>	[0..1]	Quantity	C8	1348

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348
	SecondLeg *<ScndLeg>*	[0..1]		C24	1349
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1350
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1350
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1350
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1350
	Details *<Dtls>*	[0..1]			1350
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1351
	Quantity *<Qty>*	[1..1]	Quantity		1351
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1352
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1352
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1352
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1352
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1352
Or}	**Term** *<Term>*	[1..1]		C25	1352
	Quantity *<Qty>*	[0..1]	Quantity		1353
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1353
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353
	Value *<Val>*	[0..1]	Quantity	C8	1354
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1354
	Quantity *<Qty>*	[0..1]	±		1355
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1355
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1355
	EffectiveDate *<FctvDt>*	[0..1]	Date		1355
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1355
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1356
	SettlementDate *<SttlmDt>*	[0..*]	Date		1356
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1356
	Compression *<Cmprssn>*	[0..1]	Indicator		1357
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1357

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1357
	Technique *<Tchnq>*	[1..1]	CodeSet		1357
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1358
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1358
	Type *<Tp>*	[0..1]	CodeSet		1359
	Identification *<Id>*	[0..1]			1360
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361
	TradeConfirmation *<TradConf>*	[0..1]	±		1361
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1362
	TradeClearing *<TradClr>*	[0..1]		C28	1362
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1374
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1374
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1374
	InterestRate *<IntrstRate>*	[0..1]		C31	1375
	FirstLeg *<FrstLeg>*	[0..1]			1377
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1378
Or}	**Floating** *<Fltg>*	[1..1]		C34	1379
	Identification *<Id>*	[0..1]	IdentifierSet		1379
	Name *<Nm>*	[0..1]	Text		1380
	Rate *<Rate>*	[0..1]			1380
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1380
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1380
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1380
	Spread *<Sprd>*	[0..1]	±		1381

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DayCount *<DayCnt>*	[0..1]	±		1381
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1381
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1381
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1382
	LastFloatingReset *<LastFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1383
	SecondLeg *<ScndLeg>*	[0..1]			1383
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388
	Currency *<Ccy>*	[0..1]		C7	1388
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1388
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1389

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1389
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1389
	FixingDate *<FxgDt>*	[0..1]	DateTime		1389
	Commodity *<Cmmdty>*	[0..1]	±		1389
	Option *<Optn>*	[0..1]		C35	1390
	Type *<Tp>*	[0..1]	CodeSet		1391
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1391
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1392
	ExerciseDate *<ExrcDt>*	[0..1]	±		1392
	StrikePrice *<StrkPric>*	[0..1]	±		1392
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1393
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1393
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1394
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1394
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1395
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1395
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1396
	LoadType *<LdTp>*	[0..1]	CodeSet		1396
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1396
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1397
	DeliveryDate *<DlvryDt>*	[0..1]			1397
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398
	Duration *<Drtn>*	[0..1]	CodeSet		1398
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399
	Credit *<Cdt>*	[0..1]			1399

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401
	OtherPayment *<OthrPmt>*	[0..*]		C39	1402
	PaymentAmount *<PmtAmt>*	[0..1]	±		1402
	PaymentType *<PmtTp>*	[0..1]	±		1403
	PaymentDate *<PmtDt>*	[0..1]	Date		1403
	PaymentPayer *<PmtPyer>*	[0..1]	±		1403
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1403
	Package *<Packg>*	[0..1]		C40	1404
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1404
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1404
	Price *<Pric>*	[0..1]	±		1405
	Spread *<Sprd>*	[0..1]	±		1405
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1405
	Level *<Lvl>*	[0..1]	CodeSet		1406
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1406
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1406
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1407
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1407
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1407
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1407
Or	**Error** *<Err>*	[1..1]			1407
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1419
	Counterparty *<CtrPty>*	[1..1]			1421
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1423

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1430
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434
	Broker *<Brkr>*	[0..1]	±		1435
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1435
	ClearingMember *<ClrMmb>*	[0..1]	±		1435
	Beneficiary *<Bnfcry>*	[0..2]	±		1435
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1436
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1436
	RelationshipRecord *<RltshRcrd>*	[0..*]			1436
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438
	Valuation *<Valtn>*	[0..1]	±	C12	1439
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1439
	CommonTradeData *<CmonTradData>*	[1..1]			1439
	ContractData *<CtrctData>*	[0..1]		C13	1449
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1451
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1452
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1452
	ProductIdentification *<PdctId>*	[0..1]		C14	1452
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1453
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1453
	ProductDescription *<PdctDesc>*	[0..1]	Text		1453
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1453
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Basket** <*Bskt*>	[1..1]		C15	1455
	Structurer <*Strr*>	[0..1]	IdentifierSet		1456
	Identification <*Id*>	[0..1]	Text		1456
	Constituents <*Cnsttnts*>	[0..*]			1456
	InstrumentIdentification <*InstrmId*>	[1..1]			1457
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1458
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1458
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1458
	Identification <*Id*>	[1..1]	Text		1458
	Source <*Src*>	[1..1]	Text		1458
	Quantity <*Qty*>	[0..1]	Quantity		1458
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1458
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1459
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1459
Or	**Index** <*Indx*>	[1..1]		C16	1459
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1460
	Name <*Nm*>	[0..1]	Text		1460
	Index <*Indx*>	[0..1]	CodeSet		1460
Or	**Other** <*Othr*>	[1..1]			1460
	Identification <*Id*>	[1..1]	Text		1460
	Source <*Src*>	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		1460
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	1461
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1461
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1462
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1462
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1462
	FixingDate <*FxgDt*>	[0..1]	DateTime		1462
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1462
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1463

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1463
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1463
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1464
	FixingDate *<FxgDt>*	[0..1]	DateTime		1464
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1464
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1464
	TransactionData *<TxData>*	[1..1]		C17	1464
	TransactionIdentification *<TxId>*	[0..1]	±		1473
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1473
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1474
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1474
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1479
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1479
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1479
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1479

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1480
	FirstLeg *<FrstLeg>*	[0..1]		C21	1481
	Amount *<Amt>*	[0..1]	±		1482
	SchedulePeriod *<SchdlPrd>*	[0..*]			1482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1482
	Amount *<Amt>*	[1..1]	±		1483
	SecondLeg *<ScndLeg>*	[0..1]		C22	1483
	Amount *<Amt>*	[0..1]	±		1483
	SchedulePeriod *<SchdlPrd>*	[0..*]			1484
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1484
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1484
	Amount *<Amt>*	[1..1]	±		1484
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1484
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1485
	FirstLeg *<FrstLeg>*	[0..1]		C24	1487
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1488
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1488
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489
	Details *<Dtls>*	[0..1]			1489
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1490
	Quantity *<Qty>*	[1..1]	Quantity		1490
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1491
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1491
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1491
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1491
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1491
Or}	**Term** *<Term>*	[1..1]		C25	1491
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493
	SecondLeg *<ScndLeg>*	[0..1]		C24	1494
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495
	Details *<Dtls>*	[0..1]			1495
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1496
	Quantity *<Qty>*	[1..1]	Quantity		1496
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1497
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1497
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1497
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1497
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1497
Or}	**Term** *<Term>*	[1..1]		C25	1497
	Quantity *<Qty>*	[0..1]	Quantity		1498
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1498
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1498
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1498
	Value *<Val>*	[0..1]	Quantity	C8	1499
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1499
	Quantity *<Qty>*	[0..1]	±		1500
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1500
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1500
	EffectiveDate *<FctvDt>*	[0..1]	Date		1500
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1500
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1501
	SettlementDate *<SttlmDt>*	[0..*]	Date		1501

Or	MessageElement**<XML Tag>**	Mult.	Type	Constr. No.	Page
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1501
	Compression *<Cmprssn>*	[0..1]	Indicator		1502
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1502
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1502
	Technique *<Tchnq>*	[1..1]	CodeSet		1502
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1503
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1503
	Type *<Tp>*	[0..1]	CodeSet		1504
	Identification *<Id>*	[0..1]			1505
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1505
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506
	TimeStamp *<TmStmp>*	[0..1]	±		1506
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1506
	TradeConfirmation *<TradConf>*	[0..1]	±		1506
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1507
	TradeClearing *<TradClr>*	[0..1]		C28	1507
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1509
	ClearingStatus *<ClrSts>*	[0..1]			1509
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1519
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1519
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1519
	InterestRate *<IntrstRate>*	[0..1]		C31	1520
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523
Or}	**Floating** *<Fltg>*	[1..1]		C34	1524
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525
	Rate *<Rate>*	[0..1]			1525
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1525

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1525
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1525
	Spread <*Sprd*>	[0..1]	±		1526
	DayCount <*DayCnt*>	[0..1]	±		1526
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1526
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1526
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1527
	LastFloatingReset <*LastFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1528
	SecondLeg <*ScndLeg*>	[0..1]			1528
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1528
Or}	**Floating** <*Fltg*>	[1..1]		C34	1529
	Identification <*Id*>	[0..1]	IdentifierSet		1530
	Name <*Nm*>	[0..1]	Text		1530
	Rate <*Rate*>	[0..1]			1530
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1530
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1530
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1530
	Spread <*Sprd*>	[0..1]	±		1531
	DayCount <*DayCnt*>	[0..1]	±		1531
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1531
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1532
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1532
	Value <*Val*>	[0..1]	Rate		1532
	LastFloatingReset <*LastFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1533
	Value <*Val*>	[0..1]	Rate		1533

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[0..1]		C7	1533
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1533
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1534
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1534
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1534
	FixingDate *<FxgDt>*	[0..1]	DateTime		1534
	Commodity *<Cmmdty>*	[0..1]	±		1534
	Option *<Optn>*	[0..1]		C35	1535
	Type *<Tp>*	[0..1]	CodeSet		1536
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1536
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1537
	ExerciseDate *<ExrcDt>*	[0..1]	±		1537
	StrikePrice *<StrkPric>*	[0..1]	±		1537
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1538
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1538
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1539
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1539
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1540
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1540
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1541
	LoadType *<LdTp>*	[0..1]	CodeSet		1541
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1541
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543
	WeekDay *<WkDay>*	[0..*]	CodeSet		1543
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1544

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityUnit *<QtyUnit>*	[0..1]	±		1544
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1544
	Credit *<Cdt>*	[0..1]			1544
	Seniority *<Snrty>*	[0..1]	CodeSet		1545
	ReferenceParty *<RefPty>*	[0..1]	±		1545
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1545
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1546
	Series *<Srs>*	[0..1]	Quantity		1546
	Version *<Vrsn>*	[0..1]	Quantity		1546
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1546
	Tranche *<Trch>*	[0..1]	±		1546
	OtherPayment *<OthrPmt>*	[0..*]		C39	1547
	PaymentAmount *<PmtAmt>*	[0..1]	±		1547
	PaymentType *<PmtTp>*	[0..1]	±		1548
	PaymentDate *<PmtDt>*	[0..1]	Date		1548
	PaymentPayer *<PmtPyer>*	[0..1]	±		1548
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1548
	Package *<Packg>*	[0..1]		C40	1549
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1549
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1549
	Price *<Pric>*	[0..1]	±		1550
	Spread *<Sprd>*	[0..1]	±		1550
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1550
	Level *<Lvl>*	[0..1]	CodeSet		1551
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1551
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1551
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1552
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1552
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1552
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1552
Or	**PortOut** *<PortOut>*	[1..1]			1552

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1564
	Counterparty *<CtrPty>*	[1..1]			1566
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1568
	Identification *<Id>*	[1..1]	±		1569
	Nature *<Ntr>*	[0..1]			1570
{Or	**FinancialInstitution** *<FI>*	[1..1]			1570
	Sector *<Sctr>*	[1..*]			1570
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1571
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1571
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1572
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1572
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1572
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1573
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1573
{Or	**Direction** *<Drctn>*	[1..1]			1573
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1574
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1574
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1575
	ReportingExemption *<RptgXmptn>*	[0..1]			1575
	Reason *<Rsn>*	[1..1]	Text		1575
	Description *<Desc>*	[0..1]	Text		1575
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1575
	IdentificationType *<IdTp>*	[0..1]	±		1576
	Nature *<Ntr>*	[0..1]			1576
{Or	**FinancialInstitution** *<FI>*	[1..1]			1577
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579
	Broker *<Brkr>*	[0..1]	±		1580
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1580
	ClearingMember *<ClrMmb>*	[0..1]	±		1580
	Beneficiary *<Bnfcry>*	[0..2]	±		1580
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1581
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1581
	RelationshipRecord *<RltshRcrd>*	[0..*]			1581
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583
	Valuation *<Valtn>*	[0..1]	±	C12	1584
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1584
	CommonTradeData *<CmonTradData>*	[1..1]			1584
	ContractData *<CtrctData>*	[0..1]		C13	1594
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1596
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1597
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1597
	ProductIdentification *<PdctId>*	[0..1]		C14	1597
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1598

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1605
	Name *<Nm>*	[0..1]	Text		1605
	Index *<Indx>*	[0..1]	CodeSet		1605
Or	**Other** *<Othr>*	[1..1]			1605
	Identification *<Id>*	[1..1]	Text		1605
	Source *<Src>*	[1..1]	Text		1605
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1605
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1606
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1606
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1607
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1607
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1607

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixingDate *<FxgDt>*	[0..1]	DateTime		1607
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1607
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1608
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1608
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1608
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1609
	FixingDate *<FxgDt>*	[0..1]	DateTime		1609
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1609
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1609
	TransactionData *<TxData>*	[1..1]		C17	1609
	TransactionIdentification *<TxId>*	[0..1]	±		1618
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1618
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1619
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1619
{Or	**Portfolio** *<Prtfl>*	[1..1]			1620
{Or	**Code** *<Cd>*	[1..1]	Text		1620
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1621
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1621
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1624

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1624
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1624
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1624
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1625
	FirstLeg *<FrstLeg>*	[0..1]		C21	1626
	Amount *<Amt>*	[0..1]	±		1627
	SchedulePeriod *<SchdlPrd>*	[0..*]			1627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1627
	Amount *<Amt>*	[1..1]	±		1628
	SecondLeg *<ScndLeg>*	[0..1]		C22	1628
	Amount *<Amt>*	[0..1]	±		1628
	SchedulePeriod *<SchdlPrd>*	[0..*]			1629
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1629
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1629
	Amount *<Amt>*	[1..1]	±		1629
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1629
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1630
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Term** <*Term*>	[1..1]		C25	1636
	Quantity <*Qty*>	[0..1]	Quantity		1637
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1637
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1637
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1637
	Value <*Val*>	[0..1]	Quantity	C8	1638
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1638
	SecondLeg <*ScndLeg*>	[0..1]		C24	1639
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1640
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1640
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1640
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1640
	Details <*Dtls*>	[0..1]			1640
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1641
	Quantity <*Qty*>	[1..1]	Quantity		1641
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1642
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1642
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1642
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1642
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1642
Or}	**Term** <*Term*>	[1..1]		C25	1642
	Quantity <*Qty*>	[0..1]	Quantity		1643
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1643
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1643
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1643
	Value <*Val*>	[0..1]	Quantity	C8	1644
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1644
	Quantity <*Qty*>	[0..1]	±		1645
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1645
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1645
	EffectiveDate <*FctvDt*>	[0..1]	Date		1645

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1645
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1646
	SettlementDate *<SttlmDt>*	[0..*]	Date		1646
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1646
	Compression *<Cmprssn>*	[0..1]	Indicator		1647
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1647
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1647
	Technique *<Tchnq>*	[1..1]	CodeSet		1647
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1648
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1648
	Type *<Tp>*	[0..1]	CodeSet		1649
	Identification *<Id>*	[0..1]			1650
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651
	TradeConfirmation *<TradConf>*	[0..1]	±		1651
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1652
	TradeClearing *<TradClr>*	[0..1]		C28	1652
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1664
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1664
	InterestRate *<IntrstRate>*	[0..1]		C31	1665
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1673
	SecondLeg *<ScndLeg>*	[0..1]			1673
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678
	Currency *<Ccy>*	[0..1]		C7	1678
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1678
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1679
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1679
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1679
	FixingDate *<FxgDt>*	[0..1]	DateTime		1679
	Commodity *<Cmmdty>*	[0..1]	±		1679
	Option *<Optn>*	[0..1]		C35	1680
	Type *<Tp>*	[0..1]	CodeSet		1681
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1681
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1682
	ExerciseDate *<ExrcDt>*	[0..1]	±		1682
	StrikePrice *<StrkPric>*	[0..1]	±		1682
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1683
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1683
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1684
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1684
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1685
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1685
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1686
	LoadType *<LdTp>*	[0..1]	CodeSet		1686
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1686
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1687
	DeliveryDate *<DlvryDt>*	[0..1]			1687
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Duration *<Drtn>*	[0..1]	CodeSet		1688
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689
	Credit *<Cdt>*	[0..1]			1689
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1690
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1691
	Series *<Srs>*	[0..1]	Quantity		1691
	Version *<Vrsn>*	[0..1]	Quantity		1691
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1691
	Tranche *<Trch>*	[0..1]	±		1691
	OtherPayment *<OthrPmt>*	[0..*]		C39	1692
	PaymentAmount *<PmtAmt>*	[0..1]	±		1692
	PaymentType *<PmtTp>*	[0..1]	±		1693
	PaymentDate *<PmtDt>*	[0..1]	Date		1693
	PaymentPayer *<PmtPyer>*	[0..1]	±		1693
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1693
	Package *<Packg>*	[0..1]		C40	1694
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1694
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1694
	Price *<Pric>*	[0..1]	±		1695
	Spread *<Sprd>*	[0..1]	±		1695
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1695
	Level *<Lvl>*	[0..1]	CodeSet		1696
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1696
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1696
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1697
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1697

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeStamp <TmStmp>	[1..1]	DateTime		1697
	SupplementaryData <SplmtryData>	[0..*]	±	C42	1697
Or	**Revive** <Rvv>	[1..1]			1697
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			1709
	Counterparty <CtrPty>	[1..1]			1711
	ReportingCounterparty <RptgCtrPty>	[1..1]		C10	1713
	Identification <Id>	[1..1]	±		1714
	Nature <Ntr>	[0..1]			1715
{Or	**FinancialInstitution** <FI>	[1..1]			1715
	Sector <Sctr>	[1..*]			1715
{Or	**Code** <Cd>	[1..1]	CodeSet		1716
Or}	**Proprietary** <Prtry>	[1..1]	±		1716
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** <NFI>	[1..1]	±		1717
Or	**CentralCounterParty** <CntrlCntrPty>	[1..1]	CodeSet		1717
Or}	**Other** <Othr>	[1..1]	CodeSet		1717
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		1718
	DirectionOrSide <DrctnOrSd>	[0..1]			1718
{Or	**Direction** <Drctn>	[1..1]			1718
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		1719
Or}	**CounterpartySide** <CtrPtySd>	[1..1]	CodeSet		1719
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C4	1719
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C4	1720
	ReportingExemption <RptgXmptn>	[0..1]			1720
	Reason <Rsn>	[1..1]	Text		1720
	Description <Desc>	[0..1]	Text		1720
	OtherCounterparty <OthrCtrPty>	[1..1]		C11	1720
	IdentificationType <IdTp>	[0..1]	±		1721
	Nature <Ntr>	[0..1]			1721
{Or	**FinancialInstitution** <FI>	[1..1]			1722

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1724
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1724
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1724
	Broker *<Brkr>*	[0..1]	±		1725
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1725
	ClearingMember *<ClrMmb>*	[0..1]	±		1725
	Beneficiary *<Bnfcry>*	[0..2]	±		1725
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1726
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1726
	RelationshipRecord *<RltshRcrd>*	[0..*]			1726
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1727
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1727
	RelationshipType *<RltshTp>*	[1..1]			1728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728
	Description *<Desc>*	[0..1]	Text		1728
	Valuation *<Valtn>*	[0..1]	±	C12	1729
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1729
	CommonTradeData *<CmonTradData>*	[1..1]			1729
	ContractData *<CtrctData>*	[0..1]		C13	1739
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1741
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1742
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1742
	ProductIdentification *<PdctId>*	[0..1]		C14	1742
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1743

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1743
	ProductDescription *<PdctDesc>*	[0..1]	Text		1743
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1743
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1751

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1752
	FixingDate *<FxgDt>*	[0..1]	DateTime		1752
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1752
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1753
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1753
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1753
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1754
	FixingDate *<FxgDt>*	[0..1]	DateTime		1754
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1754
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1754
	TransactionData *<TxData>*	[1..1]		C17	1754
	TransactionIdentification *<TxId>*	[0..1]	±		1763
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1763
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1764
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1764
{Or	**Portfolio** *<Prtfl>*	[1..1]			1765
{Or	**Code** *<Cd>*	[1..1]	Text		1765
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1766
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1766
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1768
{Or	**Portfolio** *<Prtfl>*	[1..1]			1768

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1768
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1768
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1769
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1769
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1769
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1769
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1769
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1770
	FirstLeg *<FrstLeg>*	[0..1]		C21	1771
	Amount *<Amt>*	[0..1]	±		1772
	SchedulePeriod *<SchdlPrd>*	[0..*]			1772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1772
	Amount *<Amt>*	[1..1]	±		1773
	SecondLeg *<ScndLeg>*	[0..1]		C22	1773
	Amount *<Amt>*	[0..1]	±		1773
	SchedulePeriod *<SchdlPrd>*	[0..*]			1774
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1774
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1774
	Amount *<Amt>*	[1..1]	±		1774
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1774
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1775
	FirstLeg *<FrstLeg>*	[0..1]		C24	1777
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783
	SecondLeg *<ScndLeg>*	[0..1]		C24	1784
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1785
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1785
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1785
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1785
	Details *<Dtls>*	[0..1]			1785
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1786
	Quantity *<Qty>*	[1..1]	Quantity		1786
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1787
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1787
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1787
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1787
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1787
Or}	**Term** *<Term>*	[1..1]		C25	1787
	Quantity *<Qty>*	[0..1]	Quantity		1788
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1788
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1788
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1788
	Value *<Val>*	[0..1]	Quantity	C8	1789
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1789

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	±		1790
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1790
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1790
	EffectiveDate *<FctvDt>*	[0..1]	Date		1790
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1790
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1791
	SettlementDate *<SttlmDt>*	[0..*]	Date		1791
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1791
	Compression *<Cmprssn>*	[0..1]	Indicator		1792
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1792
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1792
	Technique *<Tchnq>*	[1..1]	CodeSet		1792
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1793
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1793
	Type *<Tp>*	[0..1]	CodeSet		1794
	Identification *<Id>*	[0..1]			1795
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796
	TradeConfirmation *<TradConf>*	[0..1]	±		1796
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1797
	TradeClearing *<TradClr>*	[0..1]		C28	1797
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1809
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1809
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1809
	InterestRate *<IntrstRate>*	[0..1]		C31	1810

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818
	SecondLeg *<ScndLeg>*	[0..1]			1818
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823
	Currency *<Ccy>*	[0..1]		C7	1823
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1823
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1824
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1824
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1824
	FixingDate *<FxgDt>*	[0..1]	DateTime		1824
	Commodity *<Cmmdty>*	[0..1]	±		1824
	Option *<Optn>*	[0..1]		C35	1825
	Type *<Tp>*	[0..1]	CodeSet		1826
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1826
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1827
	ExerciseDate *<ExrcDt>*	[0..1]	±		1827
	StrikePrice *<StrkPric>*	[0..1]	±		1827
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1828
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1828
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1829
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1829
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1830
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1830
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1831
	LoadType *<LdTp>*	[0..1]	CodeSet		1831
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1831

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834
	Credit *<Cdt>*	[0..1]			1834
	Seniority *<Snrty>*	[0..1]	CodeSet		1835
	ReferenceParty *<RefPty>*	[0..1]	±		1835
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1835
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1836
	Series *<Srs>*	[0..1]	Quantity		1836
	Version *<Vrsn>*	[0..1]	Quantity		1836
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1836
	Tranche *<Trch>*	[0..1]	±		1836
	OtherPayment *<OthrPmt>*	[0..*]		C39	1837
	PaymentAmount *<PmtAmt>*	[0..1]	±		1837
	PaymentType *<PmtTp>*	[0..1]	±		1838
	PaymentDate *<PmtDt>*	[0..1]	Date		1838
	PaymentPayer *<PmtPyer>*	[0..1]	±		1838
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1838
	Package *<Packg>*	[0..1]		C40	1839
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1839
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1839
	Price *<Pric>*	[0..1]	±		1840
	Spread *<Sprd>*	[0..1]	±		1840
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1840
	Level *<Lvl>*	[0..1]	CodeSet		1841

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1841
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1841
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1842
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1842
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1842
	SupplementaryData *<SplmtryData>*	[0..*]	±	C42	1842
Or}	**Other** *<Othr>*	[1..1]			1842
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1854
	Counterparty *<CtrPty>*	[1..1]			1856
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1858
	Identification *<Id>*	[1..1]	±		1859
	Nature *<Ntr>*	[0..1]			1860
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1863
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1863
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1864
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1865
	ReportingExemption *<RptgXmptn>*	[0..1]			1865
	Reason *<Rsn>*	[1..1]	Text		1865
	Description *<Desc>*	[0..1]	Text		1865

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1865
	IdentificationType *<IdTp>*	[0..1]	±		1866
	Nature *<Ntr>*	[0..1]			1866
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869
	Broker *<Brkr>*	[0..1]	±		1870
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1870
	ClearingMember *<ClrMmb>*	[0..1]	±		1870
	Beneficiary *<Bnfcry>*	[0..2]	±		1870
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1871
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1871
	RelationshipRecord *<RltshRcrd>*	[0..*]			1871
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873
	Description *<Desc>*	[0..1]	Text		1873
	Valuation *<Valtn>*	[0..1]	±	C12	1874
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1874
	CommonTradeData *<CmonTradData>*	[1..1]			1874
	ContractData *<CtrctData>*	[0..1]		C13	1884
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1886
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1887

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1887
	ProductIdentification *<PdctId>*	[0..1]		C14	1887
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1888
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894
Or	**Index** *<Indx>*	[1..1]		C16	1894
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1895
	Name *<Nm>*	[0..1]	Text		1895
	Index *<Indx>*	[0..1]	CodeSet		1895
Or	**Other** *<Othr>*	[1..1]			1895

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1895
	Source *<Src>*	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1895
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1896
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1896
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1897
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1897
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1897
	FixingDate *<FxgDt>*	[0..1]	DateTime		1897
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1897
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1898
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1898
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1898
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1899
	FixingDate *<FxgDt>*	[0..1]	DateTime		1899
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1899
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1899
	TransactionData *<TxData>*	[1..1]		C17	1899
	TransactionIdentification *<TxId>*	[0..1]	±		1908
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1908
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1909
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1909
{Or	**Portfolio** *<Prtfl>*	[1..1]			1910
{Or	**Code** *<Cd>*	[1..1]	Text		1910
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1911
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1911
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1913
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1914
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1914
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1914
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1914
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1915
	FirstLeg *<FrstLeg>*	[0..1]		C21	1916
	Amount *<Amt>*	[0..1]	±		1917
	SchedulePeriod *<SchdlPrd>*	[0..*]			1917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1917
	Amount *<Amt>*	[1..1]	±		1918
	SecondLeg *<ScndLeg>*	[0..1]		C22	1918
	Amount *<Amt>*	[0..1]	±		1918
	SchedulePeriod *<SchdlPrd>*	[0..*]			1919
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1919
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1919
	Amount *<Amt>*	[1..1]	±		1919
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1919
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1920
	FirstLeg *<FrstLeg>*	[0..1]		C24	1922
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934
	Quantity *<Qty>*	[0..1]	±		1935
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1935
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1935
	EffectiveDate *<FctvDt>*	[0..1]	Date		1935
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1935
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1936
	SettlementDate *<SttlmDt>*	[0..*]	Date		1936
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1936
	Compression *<Cmprssn>*	[0..1]	Indicator		1937
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1937
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1937
	Technique *<Tchnq>*	[1..1]	CodeSet		1937
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1938
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1938
	Type *<Tp>*	[0..1]	CodeSet		1939
	Identification *<Id>*	[0..1]			1940
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941
	Identification *<Id>*	[1..1]	Text		1941
	TimeStamp *<TmStmp>*	[0..1]	±		1941
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1941
	TradeConfirmation *<TradConf>*	[0..1]	±		1941
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1942
	TradeClearing *<TradClr>*	[0..1]		C28	1942
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1954

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1954
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1954
	InterestRate *<IntrstRate>*	[0..1]		C31	1955
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963
	SecondLeg *<ScndLeg>*	[0..1]			1963
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1963
Or}	**Floating** *<Fltg>*	[1..1]		C34	1964
	Identification *<Id>*	[0..1]	IdentifierSet		1965
	Name *<Nm>*	[0..1]	Text		1965
	Rate *<Rate>*	[0..1]			1965
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1965

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Spread *<Sprd>*	[0..1]	±		1966
	DayCount *<DayCnt>*	[0..1]	±		1966
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1966
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1967
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1967
	Value *<Val>*	[0..1]	Rate		1967
	LastFloatingReset *<LastFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1968
	Value *<Val>*	[0..1]	Rate		1968
	Currency *<Ccy>*	[0..1]		C7	1968
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1968
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1969
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1969
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1969
	FixingDate *<FxgDt>*	[0..1]	DateTime		1969
	Commodity *<Cmmdty>*	[0..1]	±		1969
	Option *<Optn>*	[0..1]		C35	1970
	Type *<Tp>*	[0..1]	CodeSet		1971
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1971
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1972
	ExerciseDate *<ExrcDt>*	[0..1]	±		1972
	StrikePrice *<StrkPric>*	[0..1]	±		1972
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1973
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1973
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1974
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1974
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1975
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1975

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1976
	LoadType *<LdTp>*	[0..1]	CodeSet		1976
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1976
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1977
	DeliveryDate *<DlvryDt>*	[0..1]			1977
	FromDate *<FrDt>*	[0..1]	Date		1977
	ToDate *<ToDt>*	[1..1]	Date		1978
	Duration *<Drtn>*	[0..1]	CodeSet		1978
	WeekDay *<WkDay>*	[0..*]	CodeSet		1978
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1979
	QuantityUnit *<QtyUnit>*	[0..1]	±		1979
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1979
	Credit *<Cdt>*	[0..1]			1979
	Seniority *<Snrty>*	[0..1]	CodeSet		1980
	ReferenceParty *<RefPty>*	[0..1]	±		1980
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1980
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1981
	Series *<Srs>*	[0..1]	Quantity		1981
	Version *<Vrsn>*	[0..1]	Quantity		1981
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1981
	Tranche *<Trch>*	[0..1]	±		1981
	OtherPayment *<OthrPmt>*	[0..*]		C39	1982
	PaymentAmount *<PmtAmt>*	[0..1]	±		1982
	PaymentType *<PmtTp>*	[0..1]	±		1983
	PaymentDate *<PmtDt>*	[0..1]	Date		1983
	PaymentPayer *<PmtPyer>*	[0..1]	±		1983
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1983
	Package *<Packg>*	[0..1]		C40	1984
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1984
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1984
	Price *<Pric>*	[0..1]	±		1985

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Spread <*Sprd*>	[0..1]	±		1985
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1985
	Level <*Lvl*>	[0..1]	CodeSet		1986
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C41	1986
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			1986
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1987
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1987
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1987
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1987

3.4.2.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following **TradeData42** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			404
	Counterparty *<CtrPty>*	[1..1]			406
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	408
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	415
	IdentificationType *<IdTp>*	[0..1]	±		416
	Nature *<Ntr>*	[0..1]			416
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		419
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		419
Or}	**Other** *<Othr>*	[1..1]	CodeSet		419
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		419
	Broker *<Brkr>*	[0..1]	±		420
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		420
	ClearingMember *<ClrMmb>*	[0..1]	±		420
	Beneficiary *<Bnfcry>*	[0..2]	±		420
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		421
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		421
	RelationshipRecord *<RltshRcrd>*	[0..*]			421
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		422
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		422
	RelationshipType *<RltshTp>*	[1..1]			423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423
	Description *<Desc>*	[0..1]	Text		423
	Valuation *<Valtn>*	[0..1]	±	C12	424
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		424
	CommonTradeData *<CmonTradData>*	[1..1]			424
	ContractData *<CtrctData>*	[0..1]		C13	434
	ContractType *<CtrctTp>*	[0..1]	CodeSet		436
	AssetClass *<AsstClss>*	[0..1]	CodeSet		437
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		437
	ProductIdentification *<PdctId>*	[0..1]		C14	437
	ISIN *<ISIN>*	[0..1]	IdentifierSet		438
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		438
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		438
	ProductDescription *<PdctDesc>*	[0..1]	Text		438

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			438
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		440
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		440
Or	**Basket** *<Bskt>*	[1..1]		C15	440
	Structurer *<Strr>*	[0..1]	IdentifierSet		441
	Identification *<Id>*	[0..1]	Text		441
	Constituents *<Cnsttnts>*	[0..*]			441
	InstrumentIdentification *<InstrmId>*	[1..1]			442
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		443
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		443
Or}	**OtherIdentification** *<OthrId>*	[1..1]			443
	Identification *<Id>*	[1..1]	Text		443
	Source *<Src>*	[1..1]	Text		443
	Quantity *<Qty>*	[0..1]	Quantity		443
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			443
{Or	**Code** *<Cd>*	[1..1]	CodeSet		444
Or}	**Proprietary** *<Prtry>*	[1..1]	±		444
Or	**Index** *<Indx>*	[1..1]		C16	444
	ISIN *<ISIN>*	[0..1]	IdentifierSet		445
	Name *<Nm>*	[0..1]	Text		445
	Index *<Indx>*	[0..1]	CodeSet		445
Or	**Other** *<Othr>*	[1..1]			445
	Identification *<Id>*	[1..1]	Text		445
	Source *<Src>*	[1..1]	Text		445
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		445
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	446
	Currency *<Ccy>*	[1..1]	CodeSet	C2	446
	ExchangeRate *<XchgRate>*	[0..1]	Rate		447
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		447

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		447
	FixingDate *<FxgDt>*	[0..1]	DateTime		447
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	447
	Currency *<Ccy>*	[1..1]	CodeSet	C2	448
	ExchangeRate *<XchgRate>*	[0..1]	Rate		448
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		448
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		449
	FixingDate *<FxgDt>*	[0..1]	DateTime		449
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	449
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		449
	TransactionData *<TxData>*	[1..1]		C17	449
	TransactionIdentification *<TxId>*	[0..1]	±		458
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		458
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		459
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			459
{Or	**Portfolio** *<Prtfl>*	[1..1]			460
{Or	**Code** *<Cd>*	[1..1]	Text		460
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			461
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			461
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			463
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		464
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		464

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		464
	TransactionPrice <*TxPric*>	[0..1]	±	C18	464
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	465
	FirstLeg <*FrstLeg*>	[0..1]		C21	466
	Amount <*Amt*>	[0..1]	±		467
	SchedulePeriod <*SchdlPrd*>	[0..*]			467
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		467
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		467
	Amount <*Amt*>	[1..1]	±		468
	SecondLeg <*ScndLeg*>	[0..1]		C22	468
	Amount <*Amt*>	[0..1]	±		468
	SchedulePeriod <*SchdlPrd*>	[0..*]			469
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		469
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		469
	Amount <*Amt*>	[1..1]	±		469
	Currency <*Ccy*>	[0..1]	CodeSet	C2	469
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	470
	FirstLeg <*FrstLeg*>	[0..1]		C24	472
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		473
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			473
{Or	**Code** <*Cd*>	[1..1]	CodeSet		474
Or}	**Proprietary** <*Prtry*>	[1..1]	±		474
	Details <*Dtls*>	[0..1]			474
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			475
	Quantity <*Qty*>	[1..1]	Quantity		475
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			476
{Or	**Code** <*Cd*>	[1..1]	CodeSet		476
Or}	**Proprietary** <*Prtry*>	[1..1]	±		476
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		476
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		476
Or}	**Term** <*Term*>	[1..1]		C25	476

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478
	SecondLeg *<ScndLeg>*	[0..1]		C24	479
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		480
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			480
{Or	**Code** *<Cd>*	[1..1]	CodeSet		480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		480
	Details *<Dtls>*	[0..1]			480
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			481
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482
Or}	**Term** *<Term>*	[1..1]		C25	482
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484
	Quantity *<Qty>*	[0..1]	±		485
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		485
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		485
	EffectiveDate *<FctvDt>*	[0..1]	Date		485
	ExpirationDate *<XprtnDt>*	[0..1]	Date		485

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		486
	SettlementDate *<SttlmDt>*	[0..*]	Date		486
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	486
	Compression *<Cmprssn>*	[0..1]	Indicator		487
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		487
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			487
	Technique *<Tchnq>*	[1..1]	CodeSet		487
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		488
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	488
	Type *<Tp>*	[0..1]	CodeSet		489
	Identification *<Id>*	[0..1]			490
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491
	TimeStamp *<TmStmp>*	[0..1]	±		491
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		491
	TradeConfirmation *<TradConf>*	[0..1]	±		491
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		492
	TradeClearing *<TradClr>*	[0..1]		C28	492
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		504
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		504
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		504
	InterestRate *<IntrstRate>*	[0..1]		C31	505
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518
	Currency *<Ccy>*	[0..1]		C7	518
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519
	Commodity *<Cmmdty>*	[0..1]	±		519
	Option *<Optn>*	[0..1]		C35	520
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522
	ExerciseDate *<ExrcDt>*	[0..1]	±		522
	StrikePrice *<StrkPric>*	[0..1]	±		522
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		523
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	523
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	524
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		524
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		524
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	525
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		525
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		526
	LoadType *<LdTp>*	[0..1]	CodeSet		526
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	526
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		527
	DeliveryDate *<DlvryDt>*	[0..1]			527
	FromDate *<FrDt>*	[0..1]	Date		527
	ToDate *<ToDt>*	[1..1]	Date		528
	Duration *<Drtn>*	[0..1]	CodeSet		528

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		528
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		529
	QuantityUnit *<QtyUnit>*	[0..1]	±		529
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		529
	Credit *<Cdt>*	[0..1]			529
	Seniority *<Snrty>*	[0..1]	CodeSet		530
	ReferenceParty *<RefPty>*	[0..1]	±		530
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		530
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		531
	Series *<Srs>*	[0..1]	Quantity		531
	Version *<Vrsn>*	[0..1]	Quantity		531
	IndexFactor *<IndxFctr>*	[0..1]	Rate		531
	Tranche *<Trch>*	[0..1]	±		531
	OtherPayment *<OthrPmt>*	[0..*]		C39	532
	PaymentAmount *<PmtAmt>*	[0..1]	±		532
	PaymentType *<PmtTp>*	[0..1]	±		533
	PaymentDate *<PmtDt>*	[0..1]	Date		533
	PaymentPayer *<PmtPyer>*	[0..1]	±		533
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		533
	Package *<Packg>*	[0..1]		C40	534
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		534
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		534
	Price *<Pric>*	[0..1]	±		535
	Spread *<Sprd>*	[0..1]	±		535
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		535
	Level *<Lvl>*	[0..1]	CodeSet		536
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	536
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			536
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		537
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		537
	TimeStamp *<TmStmp>*	[1..1]	DateTime		537

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	537

3.4.2.2.1.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			406
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	408
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	415
	IdentificationType *<IdTp>*	[0..1]	±		416
	Nature *<Ntr>*	[0..1]			416
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		419
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		419
Or}	**Other** *<Othr>*	[1..1]	CodeSet		419
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		419
	Broker *<Brkr>*	[0..1]	±		420
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		420
	ClearingMember *<ClrMmb>*	[0..1]	±		420
	Beneficiary *<Bnfcry>*	[0..2]	±		420
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		421
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		421
	RelationshipRecord *<RltshRcrd>*	[0..*]			421
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		422
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		422
	RelationshipType *<RltshTp>*	[1..1]			423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423
	Description *<Desc>*	[0..1]	Text		423
	Valuation *<Valtn>*	[0..1]	±	C12	424
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		424

3.4.2.2.1.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	408
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	415
	IdentificationType *<IdTp>*	[0..1]	±		416
	Nature *<Ntr>*	[0..1]			416
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		419

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		419
Or}	**Other** *<Othr>*	[1..1]	CodeSet		419
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		419
	Broker *<Brkr>*	[0..1]	±		420
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		420
	ClearingMember *<ClrMmb>*	[0..1]	±		420
	Beneficiary *<Bnfcry>*	[0..2]	±		420
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		421
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		421
	RelationshipRecord *<RltshRcrd>*	[0..*]			421
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		422
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		422
	RelationshipType *<RltshTp>*	[1..1]			423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423
	Description *<Desc>*	[0..1]	Text		423

3.4.2.2.1.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

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

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		409
	Nature *<Ntr>*	[0..1]			410
{Or	**FinancialInstitution** *<FI>*	[1..1]			410
	Sector *<Sctr>*	[1..*]			410
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		412
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		412
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		412
Or}	**Other** *<Othr>*	[1..1]	CodeSet		412
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		413
	DirectionOrSide *<DrctnOrSd>*	[0..1]			413
{Or	**Direction** *<Drctn>*	[1..1]			413
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		414
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	414
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	415
	ReportingExemption *<RptgXmptn>*	[0..1]			415
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.1.1.1.1.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			410
	Sector <*Sctr*>	[1..*]			410
{Or	**Code** <*Cd*>	[1..1]	CodeSet		411
Or}	**Proprietary** <*Prtry*>	[1..1]	±		411
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		412
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		412
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		412
Or}	**Other** <*Othr*>	[1..1]	CodeSet		412

3.4.2.2.1.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			410
{Or	**Code** <*Cd*>	[1..1]	CodeSet		411
Or}	**Proprietary** <*Prtry*>	[1..1]	±		411
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		412

3.4.2.2.1.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		411
Or}	**Proprietary** *<Prtry>*	[1..1]	±		411

3.4.2.2.1.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.1.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.1.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.1.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.1.1.1.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

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

3.4.2.2.1.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** <*Drctn*>	[1..1]			413
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		414
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		414

3.4.2.2.1.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		414
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		414

3.4.2.2.1.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.1.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.1.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 3131

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

3.4.2.2.1.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.1.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.1.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		415
	Description *<Desc>*	[0..1]	Text		415

3.4.2.2.1.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.1.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.1.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

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

Impacted by: C11 "OneElementPresentRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		416
	Nature <*Ntr*>	[0..1]			416
{Or	**FinancialInstitution** <*FI*>	[1..1]			417
	Sector <*Sctr*>	[1..*]			417
{Or	**Code** <*Cd*>	[1..1]	CodeSet		417
Or}	**Proprietary** <*Prtry*>	[1..1]	±		418
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		418
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		419
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		419
Or}	**Other** <*Othr*>	[1..1]	CodeSet		419
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		419

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.1.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

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

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.1.1.1.2.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			417
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		419
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		419
Or}	**Other** *<Othr>*	[1..1]	CodeSet		419

3.4.2.2.1.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			417
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		418

3.4.2.2.1.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		417
Or}	**Proprietary** *<Prtry>*	[1..1]	±		418

3.4.2.2.1.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.1.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.1.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.1.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.1.1.2.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.1.1.3 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

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

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.1.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

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

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

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.1.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

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

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

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

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

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		422
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		422
	RelationshipType *<RltshTp>*	[1..1]			423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423
	Description *<Desc>*	[0..1]	Text		423

3.4.2.2.1.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

3.4.2.2.1.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

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

3.4.2.2.1.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		423
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		423

3.4.2.2.1.1.1.9.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.1.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max100Text" on page 3146

3.4.2.2.1.1.1.9.4 Description <Desc>

Presence: [0..1]

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

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

Datatype: "Max1000Text" on page 3146

3.4.2.2.1.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.1.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	434
	ContractType *<CtrctTp>*	[0..1]	CodeSet		436
	AssetClass *<AsstClss>*	[0..1]	CodeSet		437
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		437
	ProductIdentification *<PdctId>*	[0..1]		C14	437
	ISIN *<ISIN>*	[0..1]	IdentifierSet		438
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		438
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		438
	ProductDescription *<PdctDesc>*	[0..1]	Text		438
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			438
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		440
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		440
Or	**Basket** *<Bskt>*	[1..1]		C15	440
	Structurer *<Strr>*	[0..1]	IdentifierSet		441
	Identification *<Id>*	[0..1]	Text		441
	Constituents *<Cnsttnts>*	[0..*]			441
	InstrumentIdentification *<InstrmId>*	[1..1]			442
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		443
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		443
Or}	**OtherIdentification** *<OthrId>*	[1..1]			443
	Identification *<Id>*	[1..1]	Text		443
	Source *<Src>*	[1..1]	Text		443
	Quantity *<Qty>*	[0..1]	Quantity		443
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			443
{Or	**Code** *<Cd>*	[1..1]	CodeSet		444
Or}	**Proprietary** *<Prtry>*	[1..1]	±		444
Or	**Index** *<Indx>*	[1..1]		C16	444

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		445
	Name *<Nm>*	[0..1]	Text		445
	Index *<Indx>*	[0..1]	CodeSet		445
Or	**Other** *<Othr>*	[1..1]			445
	Identification *<Id>*	[1..1]	Text		445
	Source *<Src>*	[1..1]	Text		445
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		445
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	446
	Currency *<Ccy>*	[1..1]	CodeSet	C2	446
	ExchangeRate *<XchgRate>*	[0..1]	Rate		447
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		447
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		447
	FixingDate *<FxgDt>*	[0..1]	DateTime		447
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	447
	Currency *<Ccy>*	[1..1]	CodeSet	C2	448
	ExchangeRate *<XchgRate>*	[0..1]	Rate		448
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		448
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		449
	FixingDate *<FxgDt>*	[0..1]	DateTime		449
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	449
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		449
	TransactionData *<TxData>*	[1..1]		C17	449
	TransactionIdentification *<TxId>*	[0..1]	±		458
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		458
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		459
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			459
{Or	**Portfolio** *<Prtfl>*	[1..1]			460
{Or	**Code** *<Cd>*	[1..1]	Text		460
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			461
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			461

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			463
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		464
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		464
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		464
	TransactionPrice *<TxPric>*	[0..1]	±	C18	464
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	465
	FirstLeg *<FrstLeg>*	[0..1]		C21	466
	Amount *<Amt>*	[0..1]	±		467
	SchedulePeriod *<SchdlPrd>*	[0..*]			467
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		467
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		467
	Amount *<Amt>*	[1..1]	±		468
	SecondLeg *<ScndLeg>*	[0..1]		C22	468
	Amount *<Amt>*	[0..1]	±		468
	SchedulePeriod *<SchdlPrd>*	[0..*]			469
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		469
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		469
	Amount *<Amt>*	[1..1]	±		469
	Currency *<Ccy>*	[0..1]	CodeSet	C2	469
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	470
	FirstLeg *<FrstLeg>*	[0..1]		C24	472
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		473
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			473

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		474
Or}	**Proprietary** *<Prtry>*	[1..1]	±		474
	Details *<Dtls>*	[0..1]			474
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			475
	Quantity *<Qty>*	[1..1]	Quantity		475
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			476
{Or	**Code** *<Cd>*	[1..1]	CodeSet		476
Or}	**Proprietary** *<Prtry>*	[1..1]	±		476
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		476
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		476
Or}	**Term** *<Term>*	[1..1]		C25	476
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478
	SecondLeg *<ScndLeg>*	[0..1]		C24	479
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		480
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			480
{Or	**Code** *<Cd>*	[1..1]	CodeSet		480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		480
	Details *<Dtls>*	[0..1]			480
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			481
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482
Or}	**Term** *<Term>*	[1..1]		C25	482

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		483
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			483
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483
Or}	**Proprietary** <*Prtry*>	[1..1]	±		483
	Value <*Val*>	[0..1]	Quantity	C8	484
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		484
	Quantity <*Qty*>	[0..1]	±		485
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		485
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		485
	EffectiveDate <*FctvDt*>	[0..1]	Date		485
	ExpirationDate <*XprtnDt*>	[0..1]	Date		485
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		486
	SettlementDate <*SttlmDt*>	[0..*]	Date		486
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	486
	Compression <*Cmprssn*>	[0..1]	Indicator		487
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		487
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			487
	Technique <*Tchnq*>	[1..1]	CodeSet		487
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		488
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	488
	Type <*Tp*>	[0..1]	CodeSet		489
	Identification <*Id*>	[0..1]			490
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			490
	Structurer <*Strr*>	[1..1]	IdentifierSet		491
	Identification <*Id*>	[1..1]	Text		491
	TimeStamp <*TmStmp*>	[0..1]	±		491
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		491
	TradeConfirmation <*TradConf*>	[0..1]	±		491
	NonStandardisedTerm <*NonStdsdTerm*>	[0..1]	Indicator		492
	TradeClearing <*TradClr*>	[0..1]		C28	492

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		504
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		504
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		504
	InterestRate *<IntrstRate>*	[0..1]		C31	505
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518
	Currency *<Ccy>*	[0..1]		C7	518
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519
	Commodity *<Cmmdty>*	[0..1]	±		519
	Option *<Optn>*	[0..1]		C35	520
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522
	ExerciseDate *<ExrcDt>*	[0..1]	±		522
	StrikePrice *<StrkPric>*	[0..1]	±		522
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		523
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	523
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	524
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		524
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		524
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	525

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		525
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		526
	LoadType *<LdTp>*	[0..1]	CodeSet		526
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	526
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		527
	DeliveryDate *<DlvryDt>*	[0..1]			527
	FromDate *<FrDt>*	[0..1]	Date		527
	ToDate *<ToDt>*	[1..1]	Date		528
	Duration *<Drtn>*	[0..1]	CodeSet		528
	WeekDay *<WkDay>*	[0..*]	CodeSet		528
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		529
	QuantityUnit *<QtyUnit>*	[0..1]	±		529
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		529
	Credit *<Cdt>*	[0..1]			529
	Seniority *<Snrty>*	[0..1]	CodeSet		530
	ReferenceParty *<RefPty>*	[0..1]	±		530
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		530
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		531
	Series *<Srs>*	[0..1]	Quantity		531
	Version *<Vrsn>*	[0..1]	Quantity		531
	IndexFactor *<IndxFctr>*	[0..1]	Rate		531
	Tranche *<Trch>*	[0..1]	±		531
	OtherPayment *<OthrPmt>*	[0..*]		C39	532
	PaymentAmount *<PmtAmt>*	[0..1]	±		532
	PaymentType *<PmtTp>*	[0..1]	±		533
	PaymentDate *<PmtDt>*	[0..1]	Date		533
	PaymentPayer *<PmtPyer>*	[0..1]	±		533
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		533
	Package *<Packg>*	[0..1]		C40	534
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		534
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		534

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		535
	Spread <*Sprd*>	[0..1]	±		535
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		535

3.4.2.2.1.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		436
	AssetClass *<AsstClss>*	[0..1]	CodeSet		437
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		437
	ProductIdentification *<PdctId>*	[0..1]		C14	437
	ISIN *<ISIN>*	[0..1]	IdentifierSet		438
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		438
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		438
	ProductDescription *<PdctDesc>*	[0..1]	Text		438
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			438
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		440
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		440
Or	**Basket** *<Bskt>*	[1..1]		C15	440
	Structurer *<Strr>*	[0..1]	IdentifierSet		441
	Identification *<Id>*	[0..1]	Text		441
	Constituents *<Cnsttnts>*	[0..*]			441
	InstrumentIdentification *<InstrmId>*	[1..1]			442
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		443
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		443
Or}	**OtherIdentification** *<OthrId>*	[1..1]			443
	Identification *<Id>*	[1..1]	Text		443
	Source *<Src>*	[1..1]	Text		443
	Quantity *<Qty>*	[0..1]	Quantity		443
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			443
{Or	**Code** *<Cd>*	[1..1]	CodeSet		444
Or}	**Proprietary** *<Prtry>*	[1..1]	±		444
Or	**Index** *<Indx>*	[1..1]		C16	444
	ISIN *<ISIN>*	[0..1]	IdentifierSet		445
	Name *<Nm>*	[0..1]	Text		445

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		445
Or	**Other** *<Othr>*	[1..1]			445
	Identification *<Id>*	[1..1]	Text		445
	Source *<Src>*	[1..1]	Text		445
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		445
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	446
	Currency *<Ccy>*	[1..1]	CodeSet	C2	446
	ExchangeRate *<XchgRate>*	[0..1]	Rate		447
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		447
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		447
	FixingDate *<FxgDt>*	[0..1]	DateTime		447
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	447
	Currency *<Ccy>*	[1..1]	CodeSet	C2	448
	ExchangeRate *<XchgRate>*	[0..1]	Rate		448
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		448
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		449
	FixingDate *<FxgDt>*	[0..1]	DateTime		449
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	449
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		449

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.1.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.1.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.1.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		438
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		438
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		438
	ProductDescription *<PdctDesc>*	[0..1]	Text		438

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.1.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.1.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.1.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.1.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.1.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		439
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		440
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		440
Or	**Basket** *<Bskt>*	[1..1]		C15	440
	Structurer *<Strr>*	[0..1]	IdentifierSet		441
	Identification *<Id>*	[0..1]	Text		441
	Constituents *<Cnsttnts>*	[0..*]			441
	InstrumentIdentification *<InstrmId>*	[1..1]			442
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		443
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		443
Or}	**OtherIdentification** *<OthrId>*	[1..1]			443
	Identification *<Id>*	[1..1]	Text		443
	Source *<Src>*	[1..1]	Text		443
	Quantity *<Qty>*	[0..1]	Quantity		443
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			443
{Or	**Code** *<Cd>*	[1..1]	CodeSet		444
Or}	**Proprietary** *<Prtry>*	[1..1]	±		444
Or	**Index** *<Indx>*	[1..1]		C16	444
	ISIN *<ISIN>*	[0..1]	IdentifierSet		445
	Name *<Nm>*	[0..1]	Text		445
	Index *<Indx>*	[0..1]	CodeSet		445
Or	**Other** *<Othr>*	[1..1]			445
	Identification *<Id>*	[1..1]	Text		445
	Source *<Src>*	[1..1]	Text		445
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		445

3.4.2.2.1.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.1.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.1.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		441
	Identification *<Id>*	[0..1]	Text		441
	Constituents *<Cnsttnts>*	[0..*]			441
	InstrumentIdentification *<InstrmId>*	[1..1]			442
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		443
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		443
Or}	**OtherIdentification** *<OthrId>*	[1..1]			443
	Identification *<Id>*	[1..1]	Text		443
	Source *<Src>*	[1..1]	Text		443
	Quantity *<Qty>*	[0..1]	Quantity		443
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			443
{Or	**Code** *<Cd>*	[1..1]	CodeSet		444
Or}	**Proprietary** *<Prtry>*	[1..1]	±		444

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.1.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.1.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			442
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		443
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		443
Or}	**OtherIdentification** <*OthrId*>	[1..1]			443
	Identification <*Id*>	[1..1]	Text		443
	Source <*Src*>	[1..1]	Text		443
	Quantity <*Qty*>	[0..1]	Quantity		443
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			443
{Or	**Code** <*Cd*>	[1..1]	CodeSet		444
Or}	**Proprietary** <*Prtry*>	[1..1]	±		444

3.4.2.2.1.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		442
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		443
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		443
Or}	**OtherIdentification** <*OthrId*>	[1..1]			443
	Identification <*Id*>	[1..1]	Text		443
	Source <*Src*>	[1..1]	Text		443

3.4.2.2.1.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.1.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.1.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		443
	Source <*Src*>	[1..1]	Text		443

3.4.2.2.1.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.1.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.1.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		444
Or}	**Proprietary** <*Prtry*>	[1..1]	±		444

3.4.2.2.1.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.1.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		445
	Name <*Nm*>	[0..1]	Text		445
	Index <*Indx*>	[0..1]	CodeSet		445

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.1.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.1.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.1.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		445
	Source <*Src*>	[1..1]	Text		445

3.4.2.2.1.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.1.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.1.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.1.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	446
	ExchangeRate *<XchgRate>*	[0..1]	Rate		447
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		447
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		447
	FixingDate *<FxgDt>*	[0..1]	DateTime		447

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.1.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.1.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.1.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.1.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.1.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	448
	ExchangeRate *<XchgRate>*	[0..1]	Rate		448
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		448
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		449
	FixingDate *<FxgDt>*	[0..1]	DateTime		449

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.1.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.1.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.1.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.1.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.1.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.1.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		458
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		458
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		459
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			459
{Or	**Portfolio** <*Prtfl*>	[1..1]			460
{Or	**Code** <*Cd*>	[1..1]	Text		460
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			461
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			461
{Or	**Portfolio** <*Prtfl*>	[1..1]			462
	Code <*Cd*>	[1..1]	Text		462
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		462
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		462
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			463
{Or	**Portfolio** <*Prtfl*>	[1..1]			463
	Code <*Cd*>	[1..1]	Text		463
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		463
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		464
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		464
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		464
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		464
	TransactionPrice <*TxPric*>	[0..1]	±	C18	464
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	465
	FirstLeg <*FrstLeg*>	[0..1]		C21	466
	Amount <*Amt*>	[0..1]	±		467
	SchedulePeriod <*SchdlPrd*>	[0..*]			467
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		467
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		467
	Amount <*Amt*>	[1..1]	±		468
	SecondLeg <*ScndLeg*>	[0..1]		C22	468
	Amount <*Amt*>	[0..1]	±		468

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod <*SchdlPrd*>	[0..*]			469
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		469
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		469
	Amount <*Amt*>	[1..1]	±		469
	Currency <*Ccy*>	[0..1]	CodeSet	C2	469
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	470
	FirstLeg <*FrstLeg*>	[0..1]		C24	472
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		473
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			473
{Or	**Code** <*Cd*>	[1..1]	CodeSet		474
Or}	**Proprietary** <*Prtry*>	[1..1]	±		474
	Details <*Dtls*>	[0..1]			474
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			475
	Quantity <*Qty*>	[1..1]	Quantity		475
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			476
{Or	**Code** <*Cd*>	[1..1]	CodeSet		476
Or}	**Proprietary** <*Prtry*>	[1..1]	±		476
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		476
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		476
Or}	**Term** <*Term*>	[1..1]		C25	476
	Quantity <*Qty*>	[0..1]	Quantity		477
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			477
{Or	**Code** <*Cd*>	[1..1]	CodeSet		477
Or}	**Proprietary** <*Prtry*>	[1..1]	±		477
	Value <*Val*>	[0..1]	Quantity	C8	478
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		478
	SecondLeg <*ScndLeg*>	[0..1]		C24	479
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		480
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			480
{Or	**Code** <*Cd*>	[1..1]	CodeSet		480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		480

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Details <*Dtls*>	[0..1]			480
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			481
	Quantity <*Qty*>	[1..1]	Quantity		481
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			482
{Or	**Code** <*Cd*>	[1..1]	CodeSet		482
Or}	**Proprietary** <*Prtry*>	[1..1]	±		482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		482
Or}	**Term** <*Term*>	[1..1]		C25	482
	Quantity <*Qty*>	[0..1]	Quantity		483
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			483
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483
Or}	**Proprietary** <*Prtry*>	[1..1]	±		483
	Value <*Val*>	[0..1]	Quantity	C8	484
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		484
	Quantity <*Qty*>	[0..1]	±		485
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		485
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		485
	EffectiveDate <*FctvDt*>	[0..1]	Date		485
	ExpirationDate <*XprtnDt*>	[0..1]	Date		485
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		486
	SettlementDate <*SttlmDt*>	[0..*]	Date		486
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	486
	Compression <*Cmprssn*>	[0..1]	Indicator		487
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		487
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			487
	Technique <*Tchnq*>	[1..1]	CodeSet		487
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		488
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	488
	Type <*Tp*>	[0..1]	CodeSet		489
	Identification <*Id*>	[0..1]			490

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491
	TimeStamp *<TmStmp>*	[0..1]	±		491
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		491
	TradeConfirmation *<TradConf>*	[0..1]	±		491
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		492
	TradeClearing *<TradClr>*	[0..1]		C28	492
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		504
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		504
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		504
	InterestRate *<IntrstRate>*	[0..1]		C31	505
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518
	Currency *<Ccy>*	[0..1]		C7	518
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519
	Commodity *<Cmmdty>*	[0..1]	±		519
	Option *<Optn>*	[0..1]		C35	520
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExerciseDate <*ExrcDt*>	[0..1]	±		522
	StrikePrice <*StrkPric*>	[0..1]	±		522
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		523
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	523
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	524
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		524
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		524
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	525
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		525
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		526
	LoadType <*LdTp*>	[0..1]	CodeSet		526
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	526
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		527
	DeliveryDate <*DlvryDt*>	[0..1]			527
	FromDate <*FrDt*>	[0..1]	Date		527
	ToDate <*ToDt*>	[1..1]	Date		528
	Duration <*Drtn*>	[0..1]	CodeSet		528
	WeekDay <*WkDay*>	[0..*]	CodeSet		528
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		529
	QuantityUnit <*QtyUnit*>	[0..1]	±		529
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		529
	Credit <*Cdt*>	[0..1]			529
	Seniority <*Snrty*>	[0..1]	CodeSet		530
	ReferenceParty <*RefPty*>	[0..1]	±		530
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		530
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		531
	Series <*Srs*>	[0..1]	Quantity		531
	Version <*Vrsn*>	[0..1]	Quantity		531
	IndexFactor <*IndxFctr*>	[0..1]	Rate		531
	Tranche <*Trch*>	[0..1]	±		531

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPayment *<OthrPmt>*	[0..*]		C39	532
	PaymentAmount *<PmtAmt>*	[0..1]	±		532
	PaymentType *<PmtTp>*	[0..1]	±		533
	PaymentDate *<PmtDt>*	[0..1]	Date		533
	PaymentPayer *<PmtPyer>*	[0..1]	±		533
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		533
	Package *<Packg>*	[0..1]		C40	534
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		534
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		534
	Price *<Pric>*	[0..1]	±		535
	Spread *<Sprd>*	[0..1]	±		535
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		535

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

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

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.1.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3024
Or	Proprietary <*Prtry*>	[1..1]	±		3024
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		3024

3.4.2.2.1.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3024
Or	Proprietary <*Prtry*>	[1..1]	±		3024
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		3024

3.4.2.2.1.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

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

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			460
{Or	**Code** *<Cd>*	[1..1]	Text		460
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		461
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			461
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			461
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			463
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464

3.4.2.2.1.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		460
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		461

3.4.2.2.1.2.2.4.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.1.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

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

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			461
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			463
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464

3.4.2.2.1.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			462
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		462

3.4.2.2.1.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		462
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		462

3.4.2.2.1.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.1.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			463
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		464

3.4.2.2.1.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		463
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		463

3.4.2.2.1.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.1.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.1.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.1.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	466
	Amount *<Amt>*	[0..1]	±		467
	SchedulePeriod *<SchdlPrd>*	[0..*]			467
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		467
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		467
	Amount *<Amt>*	[1..1]	±		468
	SecondLeg *<ScndLeg>*	[0..1]		C22	468
	Amount *<Amt>*	[0..1]	±		468
	SchedulePeriod *<SchdlPrd>*	[0..*]			469
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		469
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		469
	Amount *<Amt>*	[1..1]	±		469
	Currency *<Ccy>*	[0..1]	CodeSet	C2	469

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.1.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		467
	SchedulePeriod *<SchdlPrd>*	[0..*]			467
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		467
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		467
	Amount *<Amt>*	[1..1]	±		468

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.1.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.1.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		467
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		467
	Amount <*Amt*>	[1..1]	±		468

3.4.2.2.1.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.1.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		468
	SchedulePeriod <*SchdlPrd*>	[0..*]			469
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		469
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		469
	Amount <*Amt*>	[1..1]	±		469
	Currency <*Ccy*>	[0..1]	CodeSet	C2	469

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.1.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.1.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		469
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		469
	Amount <*Amt*>	[1..1]	±		469

3.4.2.2.1.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.1.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.1.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	472
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		473
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			473
{Or	**Code** *<Cd>*	[1..1]	CodeSet		474
Or}	**Proprietary** *<Prtry>*	[1..1]	±		474
	Details *<Dtls>*	[0..1]			474
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			475
	Quantity *<Qty>*	[1..1]	Quantity		475
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			476
{Or	**Code** *<Cd>*	[1..1]	CodeSet		476
Or}	**Proprietary** *<Prtry>*	[1..1]	±		476
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		476
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		476
Or}	**Term** *<Term>*	[1..1]		C25	476
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478
	SecondLeg *<ScndLeg>*	[0..1]		C24	479
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		480
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			480
{Or	**Code** *<Cd>*	[1..1]	CodeSet		480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		480
	Details *<Dtls>*	[0..1]			480
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			481
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482
Or}	**Term** *<Term>*	[1..1]		C25	482
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.1.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		473
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			473
{Or	**Code** *<Cd>*	[1..1]	CodeSet		474
Or}	**Proprietary** *<Prtry>*	[1..1]	±		474
	Details *<Dtls>*	[0..1]			474
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			475
	Quantity *<Qty>*	[1..1]	Quantity		475
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			476
{Or	**Code** *<Cd>*	[1..1]	CodeSet		476
Or}	**Proprietary** *<Prtry>*	[1..1]	±		476
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		476
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		476
Or}	**Term** *<Term>*	[1..1]		C25	476
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.1.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		474
Or}	**Proprietary** *<Prtry>*	[1..1]	±		474

3.4.2.2.1.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.1.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			475
	Quantity <*Qty*>	[1..1]	Quantity		475
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			476
{Or	**Code** <*Cd*>	[1..1]	CodeSet		476
Or}	**Proprietary** <*Prtry*>	[1..1]	±		476
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		476
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		476
Or}	**Term** <*Term*>	[1..1]		C25	476
	Quantity <*Qty*>	[0..1]	Quantity		477
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			477
{Or	**Code** <*Cd*>	[1..1]	CodeSet		477
Or}	**Proprietary** <*Prtry*>	[1..1]	±		477
	Value <*Val*>	[0..1]	Quantity	C8	478
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		478

3.4.2.2.1.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		475
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			476
{Or	**Code** <*Cd*>	[1..1]	CodeSet		476
Or}	**Proprietary** <*Prtry*>	[1..1]	±		476
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		476
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		476

3.4.2.2.1.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		476
Or}	**Proprietary** <*Prtry*>	[1..1]	±		476

3.4.2.2.1.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.1.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		477
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			477
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477
	Value *<Val>*	[0..1]	Quantity	C8	478
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		478

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.1.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		477
Or}	**Proprietary** *<Prtry>*	[1..1]	±		477

3.4.2.2.1.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.1.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.1.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.1.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		480
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			480
{Or	**Code** <*Cd*>	[1..1]	CodeSet		480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		480
	Details <*Dtls*>	[0..1]			480
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			481
	Quantity <*Qty*>	[1..1]	Quantity		481
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			482
{Or	**Code** <*Cd*>	[1..1]	CodeSet		482
Or}	**Proprietary** <*Prtry*>	[1..1]	±		482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		482
Or}	**Term** <*Term*>	[1..1]		C25	482
	Quantity <*Qty*>	[0..1]	Quantity		483
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			483
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483
Or}	**Proprietary** <*Prtry*>	[1..1]	±		483
	Value <*Val*>	[0..1]	Quantity	C8	484
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		484

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.1.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		480

3.4.2.2.1.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.1.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			481
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482
Or}	**Term** *<Term>*	[1..1]		C25	482
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484

3.4.2.2.1.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[1..1]	Quantity		481
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			482
{Or	**Code** *<Cd>*	[1..1]	CodeSet		482
Or}	**Proprietary** *<Prtry>*	[1..1]	±		482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		482

3.4.2.2.1.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		482
Or}	**Proprietary** <*Prtry*>	[1..1]	±		482

3.4.2.2.1.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.1.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		483
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483
	Value *<Val>*	[0..1]	Quantity	C8	484
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		484

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.1.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.1.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	±		483

3.4.2.2.1.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.1.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.1.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.1.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.1.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.1.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

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

3.4.2.2.1.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.1.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		487
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		488

3.4.2.2.1.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.1.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		489
	Identification *<Id>*	[0..1]			490
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491
	TimeStamp *<TmStmp>*	[0..1]	±		491
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		491

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.1.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.1.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		490
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			490
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491

3.4.2.2.1.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.1.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		491
	Identification *<Id>*	[1..1]	Text		491

3.4.2.2.1.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.1.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.1.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.1.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		494
	ClearingStatus *<ClrSts>*	[0..1]			494
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		504

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.1.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.1.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			495
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498
Or	**IntendToClear** *<IntndToClear>*	[1..1]			499
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501
Or}	**NonCleared** *<NonClrd>*	[1..1]			501
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504

3.4.2.2.1.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		496
Or}	**Details** *<Dtls>*	[1..1]		C29	496
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498

3.4.2.2.1.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		497
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		497
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		497
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		497
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		498
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		498
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		498

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.1.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.1.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.1.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.1.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		499
Or}	**Details** *<Dtls>*	[1..1]		C30	499
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501

3.4.2.2.1.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		500
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		500
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		500
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		500
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		501
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		501

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.1.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.1.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.1.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.1.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		502
Or}	**Counterparties** *<CtrPties>*	[1..1]			502
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504

3.4.2.2.1.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.1.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			502
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		503
	OtherCounterparty *<OthrCtrPty>*	[0..1]			503
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		503
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		504

3.4.2.2.1.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		503
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		503

3.4.2.2.1.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.1.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		503
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		504

3.4.2.2.1.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.1.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.1.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			507
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	508
Or}	**Floating** *<Fltg>*	[1..1]		C34	509
	Identification *<Id>*	[0..1]	IdentifierSet		509
	Name *<Nm>*	[0..1]	Text		510
	Rate *<Rate>*	[0..1]			510
{Or	**Code** *<Cd>*	[1..1]	CodeSet		510
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		510
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	510
	Spread *<Sprd>*	[0..1]	±		511
	DayCount *<DayCnt>*	[0..1]	±		511
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		511
	ResetFrequency *<RstFrqcy>*	[0..1]	±		511
	NextFloatingReset *<NxtFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512
	LastFloatingReset *<LastFltgRst>*	[0..1]			512
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513
	SecondLeg *<ScndLeg>*	[0..1]			513
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.1.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	508
Or}	**Floating** <*Fltg*>	[1..1]		C34	509
	Identification <*Id*>	[0..1]	IdentifierSet		509
	Name <*Nm*>	[0..1]	Text		510
	Rate <*Rate*>	[0..1]			510
{Or	**Code** <*Cd*>	[1..1]	CodeSet		510
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		510
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	510
	Spread <*Sprd*>	[0..1]	±		511
	DayCount <*DayCnt*>	[0..1]	±		511
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		511
	ResetFrequency <*RstFrqcy*>	[0..1]	±		511
	NextFloatingReset <*NxtFltgRst*>	[0..1]			512
	Date <*Dt*>	[1..1]	Date		512
	Value <*Val*>	[0..1]	Rate		512
	LastFloatingReset <*LastFltgRst*>	[0..1]			512
	Date <*Dt*>	[1..1]	Date		512
	Value <*Val*>	[0..1]	Rate		513

3.4.2.2.1.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.1.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		509
	Name <*Nm*>	[0..1]	Text		510
	Rate <*Rate*>	[0..1]			510
{Or	**Code** <*Cd*>	[1..1]	CodeSet		510
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		510
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	510
	Spread <*Sprd*>	[0..1]	±		511
	DayCount <*DayCnt*>	[0..1]	±		511
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		511
	ResetFrequency <*RstFrqcy*>	[0..1]	±		511
	NextFloatingReset <*NxtFltgRst*>	[0..1]			512
	Date <*Dt*>	[1..1]	Date		512
	Value <*Val*>	[0..1]	Rate		512
	LastFloatingReset <*LastFltgRst*>	[0..1]			512
	Date <*Dt*>	[1..1]	Date		512
	Value <*Val*>	[0..1]	Rate		513

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.1.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		510
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		510

3.4.2.2.1.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.1.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.1.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.1.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.1.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.1.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.1.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		512

3.4.2.2.1.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.1.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		512
	Value *<Val>*	[0..1]	Rate		513

3.4.2.2.1.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.1.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	513
Or}	**Floating** *<Fltg>*	[1..1]		C34	514
	Identification *<Id>*	[0..1]	IdentifierSet		515
	Name *<Nm>*	[0..1]	Text		515
	Rate *<Rate>*	[0..1]			515
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	515
	Spread *<Sprd>*	[0..1]	±		516
	DayCount *<DayCnt>*	[0..1]	±		516
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		516
	ResetFrequency *<RstFrqcy>*	[0..1]	±		517
	NextFloatingReset *<NxtFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		517
	Value *<Val>*	[0..1]	Rate		517
	LastFloatingReset *<LastFltgRst>*	[0..1]			517
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518

3.4.2.2.1.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.1.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		515
	Name <*Nm*>	[0..1]	Text		515
	Rate <*Rate*>	[0..1]			515
{Or	**Code** <*Cd*>	[1..1]	CodeSet		515
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		515
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	515
	Spread <*Sprd*>	[0..1]	±		516
	DayCount <*DayCnt*>	[0..1]	±		516
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		516
	ResetFrequency <*RstFrqcy*>	[0..1]	±		517
	NextFloatingReset <*NxtFltgRst*>	[0..1]			517
	Date <*Dt*>	[1..1]	Date		517
	Value <*Val*>	[0..1]	Rate		517
	LastFloatingReset <*LastFltgRst*>	[0..1]			517
	Date <*Dt*>	[1..1]	Date		518
	Value <*Val*>	[0..1]	Rate		518

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.1.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		515
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		515

3.4.2.2.1.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.1.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.1.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.1.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.1.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.1.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.1.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.1.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		517
	Value <*Val*>	[0..1]	Rate		517

3.4.2.2.1.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.1.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		518
	Value *<Val>*	[0..1]	Rate		518

3.4.2.2.1.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.1.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	518
	ExchangeRate *<XchgRate>*	[0..1]	Rate		519
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		519
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		519
	FixingDate *<FxgDt>*	[0..1]	DateTime		519

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.1.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.1.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.1.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.1.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.1.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.1.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		521
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		521
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		522
	ExerciseDate *<ExrcDt>*	[0..1]	±		522
	StrikePrice *<StrkPric>*	[0..1]	±		522
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		523
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	523
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	524
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	524
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		524
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		524

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.2.2.31.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 3131

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

3.4.2.2.1.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.1.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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

Datatype: "OptionStyle6Code" on page 3131

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

3.4.2.2.1.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.1.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.1.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

3.4.2.2.1.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.1.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.1.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.1.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		525
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		526
	LoadType <*LdTp*>	[0..1]	CodeSet		526
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	526
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		527
	DeliveryDate <*DlvryDt*>	[0..1]			527
	FromDate <*FrDt*>	[0..1]	Date		527
	ToDate <*ToDt*>	[1..1]	Date		528
	Duration <*Drtn*>	[0..1]	CodeSet		528
	WeekDay <*WkDay*>	[0..*]	CodeSet		528
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		529
	QuantityUnit <*QtyUnit*>	[0..1]	±		529
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		529

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.1.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.1.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.1.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.1.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		527
	DeliveryDate *<DlvryDt>*	[0..1]			527
	FromDate *<FrDt>*	[0..1]	Date		527
	ToDate *<ToDt>*	[1..1]	Date		528
	Duration *<Drtn>*	[0..1]	CodeSet		528
	WeekDay *<WkDay>*	[0..*]	CodeSet		528
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		529
	QuantityUnit *<QtyUnit>*	[0..1]	±		529
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		529

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.1.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.1.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		527
	ToDate *<ToDt>*	[1..1]	Date		528

3.4.2.2.1.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.1.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.1.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.1.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.1.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.1.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		530
	ReferenceParty *<RefPty>*	[0..1]	±		530
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		530
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		531
	Series *<Srs>*	[0..1]	Quantity		531
	Version *<Vrsn>*	[0..1]	Quantity		531
	IndexFactor *<IndxFctr>*	[0..1]	Rate		531
	Tranche *<Trch>*	[0..1]	±		531

3.4.2.2.1.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.1.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.1.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.1.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.1.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.1.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.1.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.1.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.1.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		532
	PaymentType <*PmtTp*>	[0..1]	±		533
	PaymentDate <*PmtDt*>	[0..1]	Date		533
	PaymentPayer <*PmtPyer*>	[0..1]	±		533
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		533

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.1.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.1.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.1.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.1.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.1.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.1.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		534
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		534
	Price <*Pric*>	[0..1]	±		535
	Spread <*Sprd*>	[0..1]	±		535

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.1.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.1.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.1.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.1.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.1.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.1.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.1.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.1.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		537
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		537
	TimeStamp <*TmStmp*>	[1..1]	DateTime		537

3.4.2.2.1.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.1.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.1.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported transaction, but not a correction.

Modification <Mod> contains the following **TradeData42** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			549
	Counterparty *<CtrPty>*	[1..1]			551
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	553
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	560
	IdentificationType *<IdTp>*	[0..1]	±		561
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <Prtry>	[1..1]	±		563
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		563
Or	**NonFinancialInstitution** <NFI>	[1..1]	±		564
Or	**CentralCounterParty** <CntrlCntrPty>	[1..1]	CodeSet		564
Or}	**Other** <Othr>	[1..1]	CodeSet		564
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		564
	Broker <Brkr>	[0..1]	±		565
	SubmittingAgent <SubmitgAgt>	[0..1]	±		565
	ClearingMember <ClrMmb>	[0..1]	±		565
	Beneficiary <Bnfcry>	[0..2]	±		565
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		566
	ExecutionAgent <ExctnAgt>	[0..2]	±		566
	RelationshipRecord <RltshRcrd>	[0..*]			566
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		567
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		567
	RelationshipType <RltshTp>	[1..1]			568
{Or	**Code** <Cd>	[1..1]	CodeSet		568
Or}	**Proprietary** <Prtry>	[1..1]	Text		568
	Description <Desc>	[0..1]	Text		568
	Valuation <Valtn>	[0..1]	±	C12	569
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		569
	CommonTradeData <CmonTradData>	[1..1]			569
	ContractData <CtrctData>	[0..1]		C13	579
	ContractType <CtrctTp>	[0..1]	CodeSet		581
	AssetClass <AsstClss>	[0..1]	CodeSet		582
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		582
	ProductIdentification <PdctId>	[0..1]		C14	582
	ISIN <ISIN>	[0..1]	IdentifierSet		583
	UniqueProductIdentifier <UnqPdctIdr>	[0..1]	±		583
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	Text		583
	ProductDescription <PdctDesc>	[0..1]	Text		583

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			583
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		585
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		585
Or	**Basket** *<Bskt>*	[1..1]		C15	585
	Structurer *<Strr>*	[0..1]	IdentifierSet		586
	Identification *<Id>*	[0..1]	Text		586
	Constituents *<Cnsttnts>*	[0..*]			586
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589
Or	**Index** *<Indx>*	[1..1]		C16	589
	ISIN *<ISIN>*	[0..1]	IdentifierSet		590
	Name *<Nm>*	[0..1]	Text		590
	Index *<Indx>*	[0..1]	CodeSet		590
Or	**Other** *<Othr>*	[1..1]			590
	Identification *<Id>*	[1..1]	Text		590
	Source *<Src>*	[1..1]	Text		590
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		590
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	591
	Currency *<Ccy>*	[1..1]	CodeSet	C2	591
	ExchangeRate *<XchgRate>*	[0..1]	Rate		592
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		592

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		592
	FixingDate *<FxgDt>*	[0..1]	DateTime		592
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	592
	Currency *<Ccy>*	[1..1]	CodeSet	C2	593
	ExchangeRate *<XchgRate>*	[0..1]	Rate		593
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		593
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		594
	FixingDate *<FxgDt>*	[0..1]	DateTime		594
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	594
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		594
	TransactionData *<TxData>*	[1..1]		C17	594
	TransactionIdentification *<TxId>*	[0..1]	±		603
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		603
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		604
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			604
{Or	**Portfolio** *<Prtfl>*	[1..1]			605
{Or	**Code** *<Cd>*	[1..1]	Text		605
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			606
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			606
{Or	**Portfolio** *<Prtfl>*	[1..1]			607
	Code *<Cd>*	[1..1]	Text		607
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		607
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			608
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		609
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		609

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		609
	TransactionPrice *<TxPric>*	[0..1]	±	C18	609
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	610
	FirstLeg *<FrstLeg>*	[0..1]		C21	611
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613
	SecondLeg *<ScndLeg>*	[0..1]		C22	613
	Amount *<Amt>*	[0..1]	±		613
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	615
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619
Or}	**Proprietary** *<Prtry>*	[1..1]	±		619
	Details *<Dtls>*	[0..1]			619
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			620
	Quantity *<Qty>*	[1..1]	Quantity		620
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			621
{Or	**Code** *<Cd>*	[1..1]	CodeSet		621
Or}	**Proprietary** *<Prtry>*	[1..1]	±		621
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		621
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		621
Or}	**Term** *<Term>*	[1..1]		C25	621

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		622
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			622
{Or	**Code** *<Cd>*	[1..1]	CodeSet		622
Or}	**Proprietary** *<Prtry>*	[1..1]	±		622
	Value *<Val>*	[0..1]	Quantity	C8	623
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		623
	SecondLeg *<ScndLeg>*	[0..1]		C24	624
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		625
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			625
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625
	Details *<Dtls>*	[0..1]			625
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			626
	Quantity *<Qty>*	[1..1]	Quantity		626
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			627
{Or	**Code** *<Cd>*	[1..1]	CodeSet		627
Or}	**Proprietary** *<Prtry>*	[1..1]	±		627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		627
Or}	**Term** *<Term>*	[1..1]		C25	627
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629
	Quantity *<Qty>*	[0..1]	±		630
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		630
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		630
	EffectiveDate *<FctvDt>*	[0..1]	Date		630
	ExpirationDate *<XprtnDt>*	[0..1]	Date		630

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		631
	SettlementDate *<SttlmDt>*	[0..*]	Date		631
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	631
	Compression *<Cmprssn>*	[0..1]	Indicator		632
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		632
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			632
	Technique *<Tchnq>*	[1..1]	CodeSet		632
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		633
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	633
	Type *<Tp>*	[0..1]	CodeSet		634
	Identification *<Id>*	[0..1]			635
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636
	TimeStamp *<TmStmp>*	[0..1]	±		636
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		636
	TradeConfirmation *<TradConf>*	[0..1]	±		636
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		637
	TradeClearing *<TradClr>*	[0..1]		C28	637
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		649
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		649
	InterestRate *<IntrstRate>*	[0..1]		C31	650
	FirstLeg *<FrstLeg>*	[0..1]			652
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	653
Or}	**Floating** *<Fltg>*	[1..1]		C34	654
	Identification *<Id>*	[0..1]	IdentifierSet		654
	Name *<Nm>*	[0..1]	Text		655

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			655
{Or	**Code** *<Cd>*	[1..1]	CodeSet		655
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		655
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	655
	Spread *<Sprd>*	[0..1]	±		656
	DayCount *<DayCnt>*	[0..1]	±		656
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		656
	ResetFrequency *<RstFrqcy>*	[0..1]	±		656
	NextFloatingReset *<NxtFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657
	LastFloatingReset *<LastFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		658
	SecondLeg *<ScndLeg>*	[0..1]			658
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	658
Or}	**Floating** *<Fltg>*	[1..1]		C34	659
	Identification *<Id>*	[0..1]	IdentifierSet		660
	Name *<Nm>*	[0..1]	Text		660
	Rate *<Rate>*	[0..1]			660
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	660
	Spread *<Sprd>*	[0..1]	±		661
	DayCount *<DayCnt>*	[0..1]	±		661
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		661
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		663
	Value <*Val*>	[0..1]	Rate		663
	Currency <*Ccy*>	[0..1]		C7	663
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	663
	ExchangeRate <*XchgRate*>	[0..1]	Rate		664
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		664
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		664
	FixingDate <*FxgDt*>	[0..1]	DateTime		664
	Commodity <*Cmmdty*>	[0..1]	±		664
	Option <*Optn*>	[0..1]		C35	665
	Type <*Tp*>	[0..1]	CodeSet		666
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		666
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		667
	ExerciseDate <*ExrcDt*>	[0..1]	±		667
	StrikePrice <*StrkPric*>	[0..1]	±		667
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		668
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	668
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	669
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		669
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		669
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	670
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		670
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		671
	LoadType <*LdTp*>	[0..1]	CodeSet		671
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	671
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		672
	DeliveryDate <*DlvryDt*>	[0..1]			672
	FromDate <*FrDt*>	[0..1]	Date		672
	ToDate <*ToDt*>	[1..1]	Date		673
	Duration <*Drtn*>	[0..1]	CodeSet		673

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay <WkDay>	[0..*]	CodeSet		673
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		674
	QuantityUnit <QtyUnit>	[0..1]	±		674
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		674
	Credit <Cdt>	[0..1]			674
	Seniority <Snrty>	[0..1]	CodeSet		675
	ReferenceParty <RefPty>	[0..1]	±		675
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		675
	CalculationBasis <ClctnBsis>	[0..1]	Text		676
	Series <Srs>	[0..1]	Quantity		676
	Version <Vrsn>	[0..1]	Quantity		676
	IndexFactor <IndxFctr>	[0..1]	Rate		676
	Tranche <Trch>	[0..1]	±		676
	OtherPayment <OthrPmt>	[0..*]		C39	677
	PaymentAmount <PmtAmt>	[0..1]	±		677
	PaymentType <PmtTp>	[0..1]	±		678
	PaymentDate <PmtDt>	[0..1]	Date		678
	PaymentPayer <PmtPyer>	[0..1]	±		678
	PaymentReceiver <PmtRcvr>	[0..1]	±		678
	Package <Packg>	[0..1]		C40	679
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		679
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		679
	Price <Pric>	[0..1]	±		680
	Spread <Sprd>	[0..1]	±		680
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		680
	Level <Lvl>	[0..1]	CodeSet		681
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	681
	PublicDisseminationData <PblcDssmntnData>	[0..1]			681
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		682
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		682
	TimeStamp <TmStmp>	[1..1]	DateTime		682

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	682

3.4.2.2.2.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			551
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	553
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	560
	IdentificationType *<IdTp>*	[0..1]	±		561
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		564
Or}	**Other** *<Othr>*	[1..1]	CodeSet		564
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		564
	Broker *<Brkr>*	[0..1]	±		565
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		565
	ClearingMember *<ClrMmb>*	[0..1]	±		565
	Beneficiary *<Bnfcry>*	[0..2]	±		565
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		566
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		566
	RelationshipRecord *<RltshRcrd>*	[0..*]			566
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		567
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		567
	RelationshipType *<RltshTp>*	[1..1]			568
{Or	**Code** *<Cd>*	[1..1]	CodeSet		568
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		568
	Description *<Desc>*	[0..1]	Text		568
	Valuation *<Valtn>*	[0..1]	±	C12	569
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		569

3.4.2.2.2.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	553
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	560
	IdentificationType *<IdTp>*	[0..1]	±		561
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		564
Or}	**Other** <*Othr*>	[1..1]	CodeSet		564
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		564
	Broker <*Brkr*>	[0..1]	±		565
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		565
	ClearingMember <*ClrMmb*>	[0..1]	±		565
	Beneficiary <*Bnfcry*>	[0..2]	±		565
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		566
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		566
	RelationshipRecord <*RltshRcrd*>	[0..*]			566
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		567
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		567
	RelationshipType <*RltshTp*>	[1..1]			568
{Or	**Code** <*Cd*>	[1..1]	CodeSet		568
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		568
	Description <*Desc*>	[0..1]	Text		568

3.4.2.2.2.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

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

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		554
	Nature *<Ntr>*	[0..1]			555
{Or	**FinancialInstitution** *<FI>*	[1..1]			555
	Sector *<Sctr>*	[1..*]			555
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		557
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		557
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		557
Or}	**Other** *<Othr>*	[1..1]	CodeSet		557
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		558
	DirectionOrSide *<DrctnOrSd>*	[0..1]			558
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	559
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	560
	ReportingExemption *<RptgXmptn>*	[0..1]			560
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.2.1.1.1.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			555
	Sector <*Sctr*>	[1..*]			555
{Or	**Code** <*Cd*>	[1..1]	CodeSet		556
Or}	**Proprietary** <*Prtry*>	[1..1]	±		556
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		557
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		557
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		557
Or}	**Other** <*Othr*>	[1..1]	CodeSet		557

3.4.2.2.2.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			555
{Or	**Code** <*Cd*>	[1..1]	CodeSet		556
Or}	**Proprietary** <*Prtry*>	[1..1]	±		556
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		557

3.4.2.2.2.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		556
Or}	**Proprietary** *<Prtry>*	[1..1]	±		556

3.4.2.2.2.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.2.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.2.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.2.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.1.1.1.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

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

3.4.2.2.2.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			558
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		559

3.4.2.2.2.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		559
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		559

3.4.2.2.2.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.2.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.2.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 3131

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

3.4.2.2.2.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.2.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.2.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		560
	Description *<Desc>*	[0..1]	Text		560

3.4.2.2.2.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.2.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.2.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

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

Impacted by: C11 "OneElementPresentRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		561
	Nature *<Ntr>*	[0..1]			561
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		564
Or}	**Other** *<Othr>*	[1..1]	CodeSet		564
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		564

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.2.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

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

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.2.1.1.2.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			562
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		564
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		564
Or}	**Other** *<Othr>*	[1..1]	CodeSet		564

3.4.2.2.2.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			562
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		563

3.4.2.2.2.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		562
Or}	**Proprietary** *<Prtry>*	[1..1]	±		563

3.4.2.2.2.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.2.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.2.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.2.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.1.1.2.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.1.1.3 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

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

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.2.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

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

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

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.2.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

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

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

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

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

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		567
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		567
	RelationshipType *<RltshTp>*	[1..1]			568
{Or	**Code** *<Cd>*	[1..1]	CodeSet		568
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		568
	Description *<Desc>*	[0..1]	Text		568

3.4.2.2.2.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

3.4.2.2.2.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

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

3.4.2.2.2.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		568
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		568

3.4.2.2.2.1.1.9.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.2.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max100Text" on page 3146

3.4.2.2.2.1.1.9.4 Description <Desc>

Presence: [0..1]

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

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

Datatype: "Max1000Text" on page 3146

3.4.2.2.2.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.2.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	579
	ContractType *<CtrctTp>*	[0..1]	CodeSet		581
	AssetClass *<AsstClss>*	[0..1]	CodeSet		582
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		582
	ProductIdentification *<PdctId>*	[0..1]		C14	582
	ISIN *<ISIN>*	[0..1]	IdentifierSet		583
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		583
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		583
	ProductDescription *<PdctDesc>*	[0..1]	Text		583
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			583
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		585
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		585
Or	**Basket** *<Bskt>*	[1..1]		C15	585
	Structurer *<Strr>*	[0..1]	IdentifierSet		586
	Identification *<Id>*	[0..1]	Text		586
	Constituents *<Cnsttnts>*	[0..*]			586
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589
Or	**Index** *<Indx>*	[1..1]		C16	589

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		590
	Name <*Nm*>	[0..1]	Text		590
	Index <*Indx*>	[0..1]	CodeSet		590
Or	**Other** <*Othr*>	[1..1]			590
	Identification <*Id*>	[1..1]	Text		590
	Source <*Src*>	[1..1]	Text		590
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		590
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	591
	Currency <*Ccy*>	[1..1]	CodeSet	C2	591
	ExchangeRate <*XchgRate*>	[0..1]	Rate		592
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		592
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		592
	FixingDate <*FxgDt*>	[0..1]	DateTime		592
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	592
	Currency <*Ccy*>	[1..1]	CodeSet	C2	593
	ExchangeRate <*XchgRate*>	[0..1]	Rate		593
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		593
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		594
	FixingDate <*FxgDt*>	[0..1]	DateTime		594
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	594
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		594
	TransactionData <*TxData*>	[1..1]		C17	594
	TransactionIdentification <*TxId*>	[0..1]	±		603
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		603
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		604
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			604
{Or	**Portfolio** <*Prtfl*>	[1..1]			605
{Or	**Code** <*Cd*>	[1..1]	Text		605
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			606
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			606

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			607
	Code *<Cd>*	[1..1]	Text		607
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		607
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			608
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		609
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		609
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		609
	TransactionPrice *<TxPric>*	[0..1]	±	C18	609
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	610
	FirstLeg *<FrstLeg>*	[0..1]		C21	611
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613
	SecondLeg *<ScndLeg>*	[0..1]		C22	613
	Amount *<Amt>*	[0..1]	±		613
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	615
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619
Or}	**Proprietary** *<Prtry>*	[1..1]	±		619
	Details *<Dtls>*	[0..1]			619
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			620
	Quantity *<Qty>*	[1..1]	Quantity		620
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			621
{Or	**Code** *<Cd>*	[1..1]	CodeSet		621
Or}	**Proprietary** *<Prtry>*	[1..1]	±		621
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		621
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		621
Or}	**Term** *<Term>*	[1..1]		C25	621
	Quantity *<Qty>*	[0..1]	Quantity		622
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			622
{Or	**Code** *<Cd>*	[1..1]	CodeSet		622
Or}	**Proprietary** *<Prtry>*	[1..1]	±		622
	Value *<Val>*	[0..1]	Quantity	C8	623
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		623
	SecondLeg *<ScndLeg>*	[0..1]		C24	624
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		625
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			625
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625
	Details *<Dtls>*	[0..1]			625
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			626
	Quantity *<Qty>*	[1..1]	Quantity		626
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			627
{Or	**Code** *<Cd>*	[1..1]	CodeSet		627
Or}	**Proprietary** *<Prtry>*	[1..1]	±		627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		627
Or}	**Term** *<Term>*	[1..1]		C25	627

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629
	Quantity *<Qty>*	[0..1]	±		630
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		630
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		630
	EffectiveDate *<FctvDt>*	[0..1]	Date		630
	ExpirationDate *<XprtnDt>*	[0..1]	Date		630
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		631
	SettlementDate *<SttlmDt>*	[0..*]	Date		631
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	631
	Compression *<Cmprssn>*	[0..1]	Indicator		632
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		632
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			632
	Technique *<Tchnq>*	[1..1]	CodeSet		632
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		633
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	633
	Type *<Tp>*	[0..1]	CodeSet		634
	Identification *<Id>*	[0..1]			635
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636
	TimeStamp *<TmStmp>*	[0..1]	±		636
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		636
	TradeConfirmation *<TradConf>*	[0..1]	±		636
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		637
	TradeClearing *<TradClr>*	[0..1]		C28	637

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		649
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		649
	InterestRate *<IntrstRate>*	[0..1]		C31	650
	FirstLeg *<FrstLeg>*	[0..1]			652
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	653
Or}	**Floating** *<Fltg>*	[1..1]		C34	654
	Identification *<Id>*	[0..1]	IdentifierSet		654
	Name *<Nm>*	[0..1]	Text		655
	Rate *<Rate>*	[0..1]			655
{Or	**Code** *<Cd>*	[1..1]	CodeSet		655
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		655
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	655
	Spread *<Sprd>*	[0..1]	±		656
	DayCount *<DayCnt>*	[0..1]	±		656
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		656
	ResetFrequency *<RstFrqcy>*	[0..1]	±		656
	NextFloatingReset *<NxtFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657
	LastFloatingReset *<LastFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		658
	SecondLeg *<ScndLeg>*	[0..1]			658
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	658
Or}	**Floating** *<Fltg>*	[1..1]		C34	659
	Identification *<Id>*	[0..1]	IdentifierSet		660
	Name *<Nm>*	[0..1]	Text		660
	Rate *<Rate>*	[0..1]			660
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	660
	Spread *<Sprd>*	[0..1]	±		661
	DayCount *<DayCnt>*	[0..1]	±		661
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		661
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663
	Currency *<Ccy>*	[0..1]		C7	663
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	663
	ExchangeRate *<XchgRate>*	[0..1]	Rate		664
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		664
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		664
	FixingDate *<FxgDt>*	[0..1]	DateTime		664
	Commodity *<Cmmdty>*	[0..1]	±		664
	Option *<Optn>*	[0..1]		C35	665
	Type *<Tp>*	[0..1]	CodeSet		666
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		666
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		667
	ExerciseDate *<ExrcDt>*	[0..1]	±		667
	StrikePrice *<StrkPric>*	[0..1]	±		667
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		668
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	668
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	669
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		669
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		669
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	670

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		670
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		671
	LoadType *<LdTp>*	[0..1]	CodeSet		671
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	671
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		672
	DeliveryDate *<DlvryDt>*	[0..1]			672
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673
	Duration *<Drtn>*	[0..1]	CodeSet		673
	WeekDay *<WkDay>*	[0..*]	CodeSet		673
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		674
	QuantityUnit *<QtyUnit>*	[0..1]	±		674
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		674
	Credit *<Cdt>*	[0..1]			674
	Seniority *<Snrty>*	[0..1]	CodeSet		675
	ReferenceParty *<RefPty>*	[0..1]	±		675
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		675
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		676
	Series *<Srs>*	[0..1]	Quantity		676
	Version *<Vrsn>*	[0..1]	Quantity		676
	IndexFactor *<IndxFctr>*	[0..1]	Rate		676
	Tranche *<Trch>*	[0..1]	±		676
	OtherPayment *<OthrPmt>*	[0..*]		C39	677
	PaymentAmount *<PmtAmt>*	[0..1]	±		677
	PaymentType *<PmtTp>*	[0..1]	±		678
	PaymentDate *<PmtDt>*	[0..1]	Date		678
	PaymentPayer *<PmtPyer>*	[0..1]	±		678
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		678
	Package *<Packg>*	[0..1]		C40	679
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		679
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		679

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		680
	Spread <*Sprd*>	[0..1]	±		680
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		680

3.4.2.2.2.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		581
	AssetClass <*AsstClss*>	[0..1]	CodeSet		582
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		582
	ProductIdentification <*PdctId*>	[0..1]		C14	582
	ISIN <*ISIN*>	[0..1]	IdentifierSet		583
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		583
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		583
	ProductDescription <*PdctDesc*>	[0..1]	Text		583
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			583
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		585
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		585
Or	**Basket** <*Bskt*>	[1..1]		C15	585
	Structurer <*Strr*>	[0..1]	IdentifierSet		586
	Identification <*Id*>	[0..1]	Text		586
	Constituents <*Cnsttnts*>	[0..*]			586
	InstrumentIdentification <*InstrmId*>	[1..1]			587
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		588
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		588
Or}	**OtherIdentification** <*OthrId*>	[1..1]			588
	Identification <*Id*>	[1..1]	Text		588
	Source <*Src*>	[1..1]	Text		588
	Quantity <*Qty*>	[0..1]	Quantity		588
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			588
{Or	**Code** <*Cd*>	[1..1]	CodeSet		589
Or}	**Proprietary** <*Prtry*>	[1..1]	±		589
Or	**Index** <*Indx*>	[1..1]		C16	589
	ISIN <*ISIN*>	[0..1]	IdentifierSet		590
	Name <*Nm*>	[0..1]	Text		590

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		590
Or	**Other** *<Othr>*	[1..1]			590
	Identification *<Id>*	[1..1]	Text		590
	Source *<Src>*	[1..1]	Text		590
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		590
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	591
	Currency *<Ccy>*	[1..1]	CodeSet	C2	591
	ExchangeRate *<XchgRate>*	[0..1]	Rate		592
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		592
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		592
	FixingDate *<FxgDt>*	[0..1]	DateTime		592
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	592
	Currency *<Ccy>*	[1..1]	CodeSet	C2	593
	ExchangeRate *<XchgRate>*	[0..1]	Rate		593
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		593
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		594
	FixingDate *<FxgDt>*	[0..1]	DateTime		594
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	594
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		594

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.2.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.2.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.2.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		583
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		583
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		583
	ProductDescription *<PdctDesc>*	[0..1]	Text		583

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.2.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.2.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.2.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.2.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.2.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		584
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		585
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		585
Or	**Basket** *<Bskt>*	[1..1]		C15	585
	Structurer *<Strr>*	[0..1]	IdentifierSet		586
	Identification *<Id>*	[0..1]	Text		586
	Constituents *<Cnsttnts>*	[0..*]			586
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589
Or	**Index** *<Indx>*	[1..1]		C16	589
	ISIN *<ISIN>*	[0..1]	IdentifierSet		590
	Name *<Nm>*	[0..1]	Text		590
	Index *<Indx>*	[0..1]	CodeSet		590
Or	**Other** *<Othr>*	[1..1]			590
	Identification *<Id>*	[1..1]	Text		590
	Source *<Src>*	[1..1]	Text		590
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		590

3.4.2.2.2.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.2.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.2.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[0..1]	IdentifierSet		586
	Identification <*Id*>	[0..1]	Text		586
	Constituents <*Cnsttnts*>	[0..*]			586
	InstrumentIdentification <*InstrmId*>	[1..1]			587
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		588
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		588
Or}	**OtherIdentification** <*OthrId*>	[1..1]			588
	Identification <*Id*>	[1..1]	Text		588
	Source <*Src*>	[1..1]	Text		588
	Quantity <*Qty*>	[0..1]	Quantity		588
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			588
{Or	**Code** <*Cd*>	[1..1]	CodeSet		589
Or}	**Proprietary** <*Prtry*>	[1..1]	±		589

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.2.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.2.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			587
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588
	Quantity *<Qty>*	[0..1]	Quantity		588
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			588
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589

3.4.2.2.2.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		587
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		588
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		588
Or}	**OtherIdentification** *<OthrId>*	[1..1]			588
	Identification *<Id>*	[1..1]	Text		588
	Source *<Src>*	[1..1]	Text		588

3.4.2.2.2.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.2.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.2.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		588
	Source <*Src*>	[1..1]	Text		588

3.4.2.2.2.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.2.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.2.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		589
Or}	**Proprietary** *<Prtry>*	[1..1]	±		589

3.4.2.2.2.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.2.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		590
	Name *<Nm>*	[0..1]	Text		590
	Index *<Indx>*	[0..1]	CodeSet		590

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.2.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.2.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.2.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		590
	Source <*Src*>	[1..1]	Text		590

3.4.2.2.2.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.2.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.2.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.2.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	591
	ExchangeRate *<XchgRate>*	[0..1]	Rate		592
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		592
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		592
	FixingDate *<FxgDt>*	[0..1]	DateTime		592

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.2.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.2.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.2.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.2.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.2.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	593
	ExchangeRate *<XchgRate>*	[0..1]	Rate		593
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		593
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		594
	FixingDate *<FxgDt>*	[0..1]	DateTime		594

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.2.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.2.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.2.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.2.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.2.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.2.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		603
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		603
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		604
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			604
{Or	**Portfolio** <*Prtfl*>	[1..1]			605
{Or	**Code** <*Cd*>	[1..1]	Text		605
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			606
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			606
{Or	**Portfolio** <*Prtfl*>	[1..1]			607
	Code <*Cd*>	[1..1]	Text		607
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		607
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		607
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			608
{Or	**Portfolio** <*Prtfl*>	[1..1]			608
	Code <*Cd*>	[1..1]	Text		608
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		608
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		609
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		609
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		609
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		609
	TransactionPrice <*TxPric*>	[0..1]	±	C18	609
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	610
	FirstLeg <*FrstLeg*>	[0..1]		C21	611
	Amount <*Amt*>	[0..1]	±		612
	SchedulePeriod <*SchdlPrd*>	[0..*]			612
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		612
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		612
	Amount <*Amt*>	[1..1]	±		613
	SecondLeg <*ScndLeg*>	[0..1]		C22	613
	Amount <*Amt*>	[0..1]	±		613

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	615
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619
Or}	**Proprietary** *<Prtry>*	[1..1]	±		619
	Details *<Dtls>*	[0..1]			619
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			620
	Quantity *<Qty>*	[1..1]	Quantity		620
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			621
{Or	**Code** *<Cd>*	[1..1]	CodeSet		621
Or}	**Proprietary** *<Prtry>*	[1..1]	±		621
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		621
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		621
Or}	**Term** *<Term>*	[1..1]		C25	621
	Quantity *<Qty>*	[0..1]	Quantity		622
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			622
{Or	**Code** *<Cd>*	[1..1]	CodeSet		622
Or}	**Proprietary** *<Prtry>*	[1..1]	±		622
	Value *<Val>*	[0..1]	Quantity	C8	623
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		623
	SecondLeg *<ScndLeg>*	[0..1]		C24	624
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		625
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			625
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details *<Dtls>*	[0..1]			625
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			626
	Quantity *<Qty>*	[1..1]	Quantity		626
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			627
{Or	**Code** *<Cd>*	[1..1]	CodeSet		627
Or}	**Proprietary** *<Prtry>*	[1..1]	±		627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		627
Or}	**Term** *<Term>*	[1..1]		C25	627
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629
	Quantity *<Qty>*	[0..1]	±		630
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		630
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		630
	EffectiveDate *<FctvDt>*	[0..1]	Date		630
	ExpirationDate *<XprtnDt>*	[0..1]	Date		630
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		631
	SettlementDate *<SttlmDt>*	[0..*]	Date		631
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	631
	Compression *<Cmprssn>*	[0..1]	Indicator		632
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		632
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			632
	Technique *<Tchnq>*	[1..1]	CodeSet		632
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		633
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	633
	Type *<Tp>*	[0..1]	CodeSet		634
	Identification *<Id>*	[0..1]			635

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636
	TimeStamp *<TmStmp>*	[0..1]	±		636
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		636
	TradeConfirmation *<TradConf>*	[0..1]	±		636
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		637
	TradeClearing *<TradClr>*	[0..1]		C28	637
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		649
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		649
	InterestRate *<IntrstRate>*	[0..1]		C31	650
	FirstLeg *<FrstLeg>*	[0..1]			652
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	653
Or}	**Floating** *<Fltg>*	[1..1]		C34	654
	Identification *<Id>*	[0..1]	IdentifierSet		654
	Name *<Nm>*	[0..1]	Text		655
	Rate *<Rate>*	[0..1]			655
{Or	**Code** *<Cd>*	[1..1]	CodeSet		655
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		655
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	655
	Spread *<Sprd>*	[0..1]	±		656
	DayCount *<DayCnt>*	[0..1]	±		656
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		656
	ResetFrequency *<RstFrqcy>*	[0..1]	±		656
	NextFloatingReset *<NxtFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657
	LastFloatingReset *<LastFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Rate		658
	SecondLeg <*ScndLeg*>	[0..1]			658
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	658
Or}	**Floating** <*Fltg*>	[1..1]		C34	659
	Identification <*Id*>	[0..1]	IdentifierSet		660
	Name <*Nm*>	[0..1]	Text		660
	Rate <*Rate*>	[0..1]			660
{Or	**Code** <*Cd*>	[1..1]	CodeSet		660
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		660
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	660
	Spread <*Sprd*>	[0..1]	±		661
	DayCount <*DayCnt*>	[0..1]	±		661
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		661
	ResetFrequency <*RstFrqcy*>	[0..1]	±		662
	NextFloatingReset <*NxtFltgRst*>	[0..1]			662
	Date <*Dt*>	[1..1]	Date		662
	Value <*Val*>	[0..1]	Rate		662
	LastFloatingReset <*LastFltgRst*>	[0..1]			662
	Date <*Dt*>	[1..1]	Date		663
	Value <*Val*>	[0..1]	Rate		663
	Currency <*Ccy*>	[0..1]		C7	663
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	663
	ExchangeRate <*XchgRate*>	[0..1]	Rate		664
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		664
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		664
	FixingDate <*FxgDt*>	[0..1]	DateTime		664
	Commodity <*Cmmdty*>	[0..1]	±		664
	Option <*Optn*>	[0..1]		C35	665
	Type <*Tp*>	[0..1]	CodeSet		666
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		666
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		667

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		667
	StrikePrice *<StrkPric>*	[0..1]	±		667
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		668
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	668
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	669
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		669
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		669
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	670
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		670
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		671
	LoadType *<LdTp>*	[0..1]	CodeSet		671
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	671
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		672
	DeliveryDate *<DlvryDt>*	[0..1]			672
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673
	Duration *<Drtn>*	[0..1]	CodeSet		673
	WeekDay *<WkDay>*	[0..*]	CodeSet		673
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		674
	QuantityUnit *<QtyUnit>*	[0..1]	±		674
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		674
	Credit *<Cdt>*	[0..1]			674
	Seniority *<Snrty>*	[0..1]	CodeSet		675
	ReferenceParty *<RefPty>*	[0..1]	±		675
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		675
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		676
	Series *<Srs>*	[0..1]	Quantity		676
	Version *<Vrsn>*	[0..1]	Quantity		676
	IndexFactor *<IndxFctr>*	[0..1]	Rate		676
	Tranche *<Trch>*	[0..1]	±		676

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	677
	PaymentAmount <*PmtAmt*>	[0..1]	±		677
	PaymentType <*PmtTp*>	[0..1]	±		678
	PaymentDate <*PmtDt*>	[0..1]	Date		678
	PaymentPayer <*PmtPyer*>	[0..1]	±		678
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		678
	Package <*Packg*>	[0..1]		C40	679
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		679
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		679
	Price <*Pric*>	[0..1]	±		680
	Spread <*Sprd*>	[0..1]	±		680
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		680

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

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

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.2.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.2.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.2.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

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

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			605
{Or	**Code** <*Cd*>	[1..1]	Text		605
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		606
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			606
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			606
{Or	**Portfolio** <*Prtfl*>	[1..1]			607
	Code <*Cd*>	[1..1]	Text		607
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		607
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		607
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			608
{Or	**Portfolio** <*Prtfl*>	[1..1]			608
	Code <*Cd*>	[1..1]	Text		608
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		608
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		609

3.4.2.2.2.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		605
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		606

3.4.2.2.2.2.2.4.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.2.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

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

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			606
{Or	**Portfolio** *<Prtfl>*	[1..1]			607
	Code *<Cd>*	[1..1]	Text		607
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		607
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			608
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609

3.4.2.2.2.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			607
	Code *<Cd>*	[1..1]	Text		607
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		607

3.4.2.2.2.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		607
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		607

3.4.2.2.2.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.2.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			608
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		609

3.4.2.2.2.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		608
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		608

3.4.2.2.2.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.2.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.2.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.2.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	611
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613
	SecondLeg *<ScndLeg>*	[0..1]		C22	613
	Amount *<Amt>*	[0..1]	±		613
	SchedulePeriod *<SchdlPrd>*	[0..*]			614
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		614
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		614
	Amount *<Amt>*	[1..1]	±		614
	Currency *<Ccy>*	[0..1]	CodeSet	C2	614

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.2.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		612
	SchedulePeriod *<SchdlPrd>*	[0..*]			612
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		612
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		612
	Amount *<Amt>*	[1..1]	±		613

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.2.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.2.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		612
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		612
	Amount <*Amt*>	[1..1]	±		613

3.4.2.2.2.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.2.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		613
	SchedulePeriod <*SchdlPrd*>	[0..*]			614
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		614
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		614
	Amount <*Amt*>	[1..1]	±		614
	Currency <*Ccy*>	[0..1]	CodeSet	C2	614

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.2.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.2.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		614
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		614
	Amount <*Amt*>	[1..1]	±		614

3.4.2.2.2.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.2.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.2.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	617
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619
Or}	**Proprietary** *<Prtry>*	[1..1]	±		619
	Details *<Dtls>*	[0..1]			619
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			620
	Quantity *<Qty>*	[1..1]	Quantity		620
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			621
{Or	**Code** *<Cd>*	[1..1]	CodeSet		621
Or}	**Proprietary** *<Prtry>*	[1..1]	±		621
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		621
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		621
Or}	**Term** *<Term>*	[1..1]		C25	621
	Quantity *<Qty>*	[0..1]	Quantity		622
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			622
{Or	**Code** *<Cd>*	[1..1]	CodeSet		622
Or}	**Proprietary** *<Prtry>*	[1..1]	±		622
	Value *<Val>*	[0..1]	Quantity	C8	623
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		623
	SecondLeg *<ScndLeg>*	[0..1]		C24	624
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		625
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			625
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625
	Details *<Dtls>*	[0..1]			625
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			626
	Quantity *<Qty>*	[1..1]	Quantity		626
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			627
{Or	**Code** *<Cd>*	[1..1]	CodeSet		627
Or}	**Proprietary** *<Prtry>*	[1..1]	±		627

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		627
Or}	**Term** *<Term>*	[1..1]		C25	627
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.2.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		618
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			618
{Or	**Code** *<Cd>*	[1..1]	CodeSet		619
Or}	**Proprietary** *<Prtry>*	[1..1]	±		619
	Details *<Dtls>*	[0..1]			619
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			620
	Quantity *<Qty>*	[1..1]	Quantity		620
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			621
{Or	**Code** *<Cd>*	[1..1]	CodeSet		621
Or}	**Proprietary** *<Prtry>*	[1..1]	±		621
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		621
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		621
Or}	**Term** *<Term>*	[1..1]		C25	621
	Quantity *<Qty>*	[0..1]	Quantity		622
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			622
{Or	**Code** *<Cd>*	[1..1]	CodeSet		622
Or}	**Proprietary** *<Prtry>*	[1..1]	±		622
	Value *<Val>*	[0..1]	Quantity	C8	623
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		623

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.2.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		619
Or}	**Proprietary** <*Prtry*>	[1..1]	±		619

3.4.2.2.2.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.2.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			620
	Quantity <*Qty*>	[1..1]	Quantity		620
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			621
{Or	**Code** <*Cd*>	[1..1]	CodeSet		621
Or}	**Proprietary** <*Prtry*>	[1..1]	±		621
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		621
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		621
Or}	**Term** <*Term*>	[1..1]		C25	621
	Quantity <*Qty*>	[0..1]	Quantity		622
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			622
{Or	**Code** <*Cd*>	[1..1]	CodeSet		622
Or}	**Proprietary** <*Prtry*>	[1..1]	±		622
	Value <*Val*>	[0..1]	Quantity	C8	623
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		623

3.4.2.2.2.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		620
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			621
{Or	**Code** <*Cd*>	[1..1]	CodeSet		621
Or}	**Proprietary** <*Prtry*>	[1..1]	±		621
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		621
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		621

3.4.2.2.2.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		621
Or}	**Proprietary** <*Prtry*>	[1..1]	±		621

3.4.2.2.2.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.2.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		622
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			622
{Or	**Code** <*Cd*>	[1..1]	CodeSet		622
Or}	**Proprietary** <*Prtry*>	[1..1]	±		622
	Value <*Val*>	[0..1]	Quantity	C8	623
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		623

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.2.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		622
Or}	**Proprietary** <*Prtry*>	[1..1]	±		622

3.4.2.2.2.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.2.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.2.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.2.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		625
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			625
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625
	Details *<Dtls>*	[0..1]			625
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			626
	Quantity *<Qty>*	[1..1]	Quantity		626
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			627
{Or	**Code** *<Cd>*	[1..1]	CodeSet		627
Or}	**Proprietary** *<Prtry>*	[1..1]	±		627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		627
Or}	**Term** *<Term>*	[1..1]		C25	627
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.2.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		625
Or}	**Proprietary** *<Prtry>*	[1..1]	±		625

3.4.2.2.2.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.2.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			626
	Quantity <*Qty*>	[1..1]	Quantity		626
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			627
{Or	**Code** <*Cd*>	[1..1]	CodeSet		627
Or}	**Proprietary** <*Prtry*>	[1..1]	±		627
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		627
Or}	**Term** <*Term*>	[1..1]		C25	627
	Quantity <*Qty*>	[0..1]	Quantity		628
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			628
{Or	**Code** <*Cd*>	[1..1]	CodeSet		628
Or}	**Proprietary** <*Prtry*>	[1..1]	±		628
	Value <*Val*>	[0..1]	Quantity	C8	629
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		629

3.4.2.2.2.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		626
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			627
{Or	**Code** <*Cd*>	[1..1]	CodeSet		627
Or}	**Proprietary** <*Prtry*>	[1..1]	±		627
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		627

3.4.2.2.2.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		627
Or}	**Proprietary** <*Prtry*>	[1..1]	±		627

3.4.2.2.2.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.2.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		628
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628
	Value *<Val>*	[0..1]	Quantity	C8	629
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		629

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.2.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.2.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	±		628

3.4.2.2.2.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.2.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.2.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.2.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.2.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.2.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

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

3.4.2.2.2.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.2.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		632
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		633

3.4.2.2.2.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.2.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		634
	Identification <*Id*>	[0..1]			635
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			635
	Structurer <*Strr*>	[1..1]	IdentifierSet		636
	Identification <*Id*>	[1..1]	Text		636
	TimeStamp <*TmStmp*>	[0..1]	±		636
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		636

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.2.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.2.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		635
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			635
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636

3.4.2.2.2.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.2.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		636
	Identification *<Id>*	[1..1]	Text		636

3.4.2.2.2.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.2.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.2.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		3064
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3064

3.4.2.2.2.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		639
	ClearingStatus *<ClrSts>*	[0..1]			639
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		649

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.2.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.2.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			640
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643
Or	**IntendToClear** *<IntndToClear>*	[1..1]			644
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646
Or}	**NonCleared** *<NonClrd>*	[1..1]			646
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649

3.4.2.2.2.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		641
Or}	**Details** *<Dtls>*	[1..1]		C29	641
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643

3.4.2.2.2.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		642
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		642
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		642
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		642
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		643
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		643
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		643

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.2.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.2.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.2.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.2.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		644
Or}	**Details** *<Dtls>*	[1..1]		C30	644
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646

3.4.2.2.2.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		645
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		645
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		645
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		645
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		646
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		646

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.2.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.2.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.2.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.2.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		647
Or}	**Counterparties** *<CtrPties>*	[1..1]			647
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649

3.4.2.2.2.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.2.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			647
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		648
	OtherCounterparty *<OthrCtrPty>*	[0..1]			648
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		648
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		649

3.4.2.2.2.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		648
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		648

3.4.2.2.2.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.2.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		648
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		649

3.4.2.2.2.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.2.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.2.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]			652
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	653
Or}	**Floating** <*Fltg*>	[1..1]		C34	654
	Identification <*Id*>	[0..1]	IdentifierSet		654
	Name <*Nm*>	[0..1]	Text		655
	Rate <*Rate*>	[0..1]			655
{Or	**Code** <*Cd*>	[1..1]	CodeSet		655
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		655
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	655
	Spread <*Sprd*>	[0..1]	±		656
	DayCount <*DayCnt*>	[0..1]	±		656
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		656
	ResetFrequency <*RstFrqcy*>	[0..1]	±		656
	NextFloatingReset <*NxtFltgRst*>	[0..1]			657
	Date <*Dt*>	[1..1]	Date		657
	Value <*Val*>	[0..1]	Rate		657
	LastFloatingReset <*LastFltgRst*>	[0..1]			657
	Date <*Dt*>	[1..1]	Date		657
	Value <*Val*>	[0..1]	Rate		658
	SecondLeg <*ScndLeg*>	[0..1]			658
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	658
Or}	**Floating** <*Fltg*>	[1..1]		C34	659
	Identification <*Id*>	[0..1]	IdentifierSet		660
	Name <*Nm*>	[0..1]	Text		660
	Rate <*Rate*>	[0..1]			660
{Or	**Code** <*Cd*>	[1..1]	CodeSet		660
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		660
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	660
	Spread <*Sprd*>	[0..1]	±		661
	DayCount <*DayCnt*>	[0..1]	±		661
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		661

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.2.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	653
Or}	**Floating** <*Fltg*>	[1..1]		C34	654
	Identification <*Id*>	[0..1]	IdentifierSet		654
	Name <*Nm*>	[0..1]	Text		655
	Rate <*Rate*>	[0..1]			655
{Or	**Code** <*Cd*>	[1..1]	CodeSet		655
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		655
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	655
	Spread <*Sprd*>	[0..1]	±		656
	DayCount <*DayCnt*>	[0..1]	±		656
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		656
	ResetFrequency <*RstFrqcy*>	[0..1]	±		656
	NextFloatingReset <*NxtFltgRst*>	[0..1]			657
	Date <*Dt*>	[1..1]	Date		657
	Value <*Val*>	[0..1]	Rate		657
	LastFloatingReset <*LastFltgRst*>	[0..1]			657
	Date <*Dt*>	[1..1]	Date		657
	Value <*Val*>	[0..1]	Rate		658

3.4.2.2.2.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.2.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		654
	Name *<Nm>*	[0..1]	Text		655
	Rate *<Rate>*	[0..1]			655
{Or	**Code** *<Cd>*	[1..1]	CodeSet		655
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		655
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	655
	Spread *<Sprd>*	[0..1]	±		656
	DayCount *<DayCnt>*	[0..1]	±		656
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		656
	ResetFrequency *<RstFrqcy>*	[0..1]	±		656
	NextFloatingReset *<NxtFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657
	LastFloatingReset *<LastFltgRst>*	[0..1]			657
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		658

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.2.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		655
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		655

3.4.2.2.2.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.2.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.2.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.2.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.2.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.2.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.2.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		657

3.4.2.2.2.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.2.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		657
	Value *<Val>*	[0..1]	Rate		658

3.4.2.2.2.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.2.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	658
Or}	**Floating** *<Fltg>*	[1..1]		C34	659
	Identification *<Id>*	[0..1]	IdentifierSet		660
	Name *<Nm>*	[0..1]	Text		660
	Rate *<Rate>*	[0..1]			660
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	660
	Spread *<Sprd>*	[0..1]	±		661
	DayCount *<DayCnt>*	[0..1]	±		661
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		661
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663

3.4.2.2.2.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.2.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		660
	Name *<Nm>*	[0..1]	Text		660
	Rate *<Rate>*	[0..1]			660
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	660
	Spread *<Sprd>*	[0..1]	±		661
	DayCount *<DayCnt>*	[0..1]	±		661
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		661
	ResetFrequency *<RstFrqcy>*	[0..1]	±		662
	NextFloatingReset *<NxtFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662
	LastFloatingReset *<LastFltgRst>*	[0..1]			662
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.2.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		660
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		660

3.4.2.2.2.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.2.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.2.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Unit *<Unit>*	[0..1]	CodeSet		3059
	Value *<Val>*	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.2.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3084
Or	Percentage *<Pctg>*	[1..1]	Rate		3085
Or	Decimal *<Dcml>*	[1..1]	Rate		3085
Or}	BasisPointSpread *<BsisPtSprd>*	[1..1]	Quantity		3085

3.4.2.2.2.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet		3060
	Narrative *<Nrrtv>*	[0..1]	Text		3064

3.4.2.2.2.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.2.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.2.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		662
	Value *<Val>*	[0..1]	Rate		662

3.4.2.2.2.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.2.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		663
	Value *<Val>*	[0..1]	Rate		663

3.4.2.2.2.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.2.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	663
	ExchangeRate *<XchgRate>*	[0..1]	Rate		664
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		664
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		664
	FixingDate *<FxgDt>*	[0..1]	DateTime		664

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.2.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.2.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.2.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.2.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.2.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.2.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		666
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		666
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		667
	ExerciseDate *<ExrcDt>*	[0..1]	±		667
	StrikePrice *<StrkPric>*	[0..1]	±		667
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		668
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	668
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	669
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	669
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		669
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		669

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.2.2.31.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 3131

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

3.4.2.2.2.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.2.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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

Datatype: "OptionStyle6Code" on page 3131

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

3.4.2.2.2.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.2.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.2.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

3.4.2.2.2.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.2.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.2.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.2.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		670
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		671
	LoadType <*LdTp*>	[0..1]	CodeSet		671
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	671
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		672
	DeliveryDate <*DlvryDt*>	[0..1]			672
	FromDate <*FrDt*>	[0..1]	Date		672
	ToDate <*ToDt*>	[1..1]	Date		673
	Duration <*Drtn*>	[0..1]	CodeSet		673
	WeekDay <*WkDay*>	[0..*]	CodeSet		673
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		674
	QuantityUnit <*QtyUnit*>	[0..1]	±		674
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		674

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.2.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.2.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.2.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.2.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		672
	DeliveryDate *<DlvryDt>*	[0..1]			672
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673
	Duration *<Drtn>*	[0..1]	CodeSet		673
	WeekDay *<WkDay>*	[0..*]	CodeSet		673
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		674
	QuantityUnit *<QtyUnit>*	[0..1]	±		674
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		674

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.2.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.2.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		672
	ToDate *<ToDt>*	[1..1]	Date		673

3.4.2.2.2.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.2.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.2.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.2.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.2.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.2.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		675
	ReferenceParty *<RefPty>*	[0..1]	±		675
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		675
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		676
	Series *<Srs>*	[0..1]	Quantity		676
	Version *<Vrsn>*	[0..1]	Quantity		676
	IndexFactor *<IndxFctr>*	[0..1]	Rate		676
	Tranche *<Trch>*	[0..1]	±		676

3.4.2.2.2.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.2.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.2.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.2.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.2.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.2.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.2.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.2.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.2.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		677
	PaymentType <*PmtTp*>	[0..1]	±		678
	PaymentDate <*PmtDt*>	[0..1]	Date		678
	PaymentPayer <*PmtPyer*>	[0..1]	±		678
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		678

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.2.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.2.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.2.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.2.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.2.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.2.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		679
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		679
	Price <*Pric*>	[0..1]	±		680
	Spread <*Sprd*>	[0..1]	±		680

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.2.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.2.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.2.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.2.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.2.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.2.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.2.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.2.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		682
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		682
	TimeStamp <*TmStmp*>	[1..1]	DateTime		682

3.4.2.2.2.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.2.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.2.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted report.

Correction <Crrctn> contains the following **TradeData42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			694
	Counterparty *<CtrPty>*	[1..1]			696
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	698
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	705
	IdentificationType *<IdTp>*	[0..1]	±		706
	Nature *<Ntr>*	[0..1]			706
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		709
	Broker *<Brkr>*	[0..1]	±		710
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		710
	ClearingMember *<ClrMmb>*	[0..1]	±		710
	Beneficiary *<Bnfcry>*	[0..2]	±		710
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		711
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		711
	RelationshipRecord *<RltshRcrd>*	[0..*]			711
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713
	Valuation *<Valtn>*	[0..1]	±	C12	714
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		714
	CommonTradeData *<CmonTradData>*	[1..1]			714
	ContractData *<CtrctData>*	[0..1]		C13	724
	ContractType *<CtrctTp>*	[0..1]	CodeSet		726
	AssetClass *<AsstClss>*	[0..1]	CodeSet		727
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		727
	ProductIdentification *<PdctId>*	[0..1]		C14	727
	ISIN *<ISIN>*	[0..1]	IdentifierSet		728
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		728
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		728
	ProductDescription *<PdctDesc>*	[0..1]	Text		728

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			728
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		730
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		730
Or	**Basket** *<Bskt>*	[1..1]		C15	730
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734
Or	**Index** *<Indx>*	[1..1]		C16	734
	ISIN *<ISIN>*	[0..1]	IdentifierSet		735
	Name *<Nm>*	[0..1]	Text		735
	Index *<Indx>*	[0..1]	CodeSet		735
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	736
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	737
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	739
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		739
	TransactionData *<TxData>*	[1..1]		C17	739
	TransactionIdentification *<TxId>*	[0..1]	±		748
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		748
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		749
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			749
{Or	**Portfolio** *<Prtfl>*	[1..1]			750
{Or	**Code** *<Cd>*	[1..1]	Text		750
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		751
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			751
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			751
{Or	**Portfolio** *<Prtfl>*	[1..1]			752
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		752
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			753
{Or	**Portfolio** *<Prtfl>*	[1..1]			753
	Code *<Cd>*	[1..1]	Text		753
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		753
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		754
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		754
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		754

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		754
	TransactionPrice <TxPric>	[0..1]	±	C18	754
	NotionalAmount <NtnlAmt>	[0..1]		C20	755
	FirstLeg <FrstLeg>	[0..1]		C21	756
	Amount <Amt>	[0..1]	±		757
	SchedulePeriod <SchdlPrd>	[0..*]			757
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		757
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		757
	Amount <Amt>	[1..1]	±		758
	SecondLeg <ScndLeg>	[0..1]		C22	758
	Amount <Amt>	[0..1]	±		758
	SchedulePeriod <SchdlPrd>	[0..*]			759
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		759
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		759
	Amount <Amt>	[1..1]	±		759
	Currency <Ccy>	[0..1]	CodeSet	C2	759
	NotionalQuantity <NtnlQty>	[0..1]		C23	760
	FirstLeg <FrstLeg>	[0..1]		C24	762
	TotalQuantity <TtlQty>	[0..1]	Quantity		763
	UnitOfMeasure <UnitOfMeasr>	[0..1]			763
{Or	**Code** <Cd>	[1..1]	CodeSet		764
Or}	**Proprietary** <Prtry>	[1..1]	±		764
	Details <Dtls>	[0..1]			764
{Or	**SchedulePeriod** <SchdlPrd>	[1..*]			765
	Quantity <Qty>	[1..1]	Quantity		765
	UnitOfMeasure <UnitOfMeasr>	[0..1]			766
{Or	**Code** <Cd>	[1..1]	CodeSet		766
Or}	**Proprietary** <Prtry>	[1..1]	±		766
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		766
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		766
Or}	**Term** <Term>	[1..1]		C25	766

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768
	SecondLeg *<ScndLeg>*	[0..1]		C24	769
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		770
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			770
{Or	**Code** *<Cd>*	[1..1]	CodeSet		770
Or}	**Proprietary** *<Prtry>*	[1..1]	±		770
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774
	Quantity *<Qty>*	[0..1]	±		775
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		775
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		775
	EffectiveDate *<FctvDt>*	[0..1]	Date		775
	ExpirationDate *<XprtnDt>*	[0..1]	Date		775

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		776
	SettlementDate *<SttlmDt>*	[0..*]	Date		776
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	776
	Compression *<Cmprssn>*	[0..1]	Indicator		777
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		777
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			777
	Technique *<Tchnq>*	[1..1]	CodeSet		777
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		778
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	778
	Type *<Tp>*	[0..1]	CodeSet		779
	Identification *<Id>*	[0..1]			780
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			780
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781
	TimeStamp *<TmStmp>*	[0..1]	±		781
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		781
	TradeConfirmation *<TradConf>*	[0..1]	±		781
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		782
	TradeClearing *<TradClr>*	[0..1]		C28	782
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		784
	ClearingStatus *<ClrSts>*	[0..1]			784
{Or	**Cleared** *<Clrd>*	[1..1]			785
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		794
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		794
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		794
	InterestRate *<IntrstRate>*	[0..1]		C31	795
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808
	Currency *<Ccy>*	[0..1]		C7	808
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	808
	ExchangeRate *<XchgRate>*	[0..1]	Rate		809
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		809
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		809
	FixingDate *<FxgDt>*	[0..1]	DateTime		809
	Commodity *<Cmmdty>*	[0..1]	±		809
	Option *<Optn>*	[0..1]		C35	810
	Type *<Tp>*	[0..1]	CodeSet		811
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		811
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		812
	ExerciseDate *<ExrcDt>*	[0..1]	±		812
	StrikePrice *<StrkPric>*	[0..1]	±		812
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		813
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	813
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	814
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	814
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		814
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		814
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	815
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		815
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		816
	LoadType *<LdTp>*	[0..1]	CodeSet		816
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	816
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819
	Credit *<Cdt>*	[0..1]			819
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821
	OtherPayment *<OthrPmt>*	[0..*]		C39	822
	PaymentAmount *<PmtAmt>*	[0..1]	±		822
	PaymentType *<PmtTp>*	[0..1]	±		823
	PaymentDate *<PmtDt>*	[0..1]	Date		823
	PaymentPayer *<PmtPyer>*	[0..1]	±		823
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		823
	Package *<Packg>*	[0..1]		C40	824
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		824
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		824
	Price *<Pric>*	[0..1]	±		825
	Spread *<Sprd>*	[0..1]	±		825
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		825
	Level *<Lvl>*	[0..1]	CodeSet		826
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	826
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			826
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		827
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		827
	TimeStamp *<TmStmp>*	[1..1]	DateTime		827

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	827

3.4.2.2.3.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			696
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	698
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	705
	IdentificationType *<IdTp>*	[0..1]	±		706
	Nature *<Ntr>*	[0..1]			706
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		709
	Broker *<Brkr>*	[0..1]	±		710
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		710
	ClearingMember *<ClrMmb>*	[0..1]	±		710
	Beneficiary *<Bnfcry>*	[0..2]	±		710
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		711
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		711
	RelationshipRecord *<RltshRcrd>*	[0..*]			711
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713
	Valuation *<Valtn>*	[0..1]	±	C12	714
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		714

3.4.2.2.3.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	698
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	705
	IdentificationType *<IdTp>*	[0..1]	±		706
	Nature *<Ntr>*	[0..1]			706
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		709
	Broker *<Brkr>*	[0..1]	±		710
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		710
	ClearingMember *<ClrMmb>*	[0..1]	±		710
	Beneficiary *<Bnfcry>*	[0..2]	±		710
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		711
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		711
	RelationshipRecord *<RltshRcrd>*	[0..*]			711
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713

3.4.2.2.3.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

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

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		699
	Nature *<Ntr>*	[0..1]			700
{Or	**FinancialInstitution** *<FI>*	[1..1]			700
	Sector *<Sctr>*	[1..*]			700
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		702
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		702
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		702
Or}	**Other** *<Othr>*	[1..1]	CodeSet		702
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		703
	DirectionOrSide *<DrctnOrSd>*	[0..1]			703
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	704
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	705
	ReportingExemption *<RptgXmptn>*	[0..1]			705
	Reason *<Rsn>*	[1..1]	Text		705
	Description *<Desc>*	[0..1]	Text		705

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.3.1.1.1.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			700
	Sector <*Sctr*>	[1..*]			700
{Or	**Code** <*Cd*>	[1..1]	CodeSet		701
Or}	**Proprietary** <*Prtry*>	[1..1]	±		701
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		702
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		702
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		702
Or}	**Other** <*Othr*>	[1..1]	CodeSet		702

3.4.2.2.3.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			700
{Or	**Code** <*Cd*>	[1..1]	CodeSet		701
Or}	**Proprietary** <*Prtry*>	[1..1]	±		701
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		702

3.4.2.2.3.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		701
Or}	**Proprietary** *<Prtry>*	[1..1]	±		701

3.4.2.2.3.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.3.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.3.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.3.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.1.1.1.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

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

3.4.2.2.3.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			703
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		704

3.4.2.2.3.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		704
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		704

3.4.2.2.3.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.3.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.3.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 3131

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

3.4.2.2.3.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.3.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.3.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		705
	Description <*Desc*>	[0..1]	Text		705

3.4.2.2.3.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.3.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.3.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

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

Impacted by: C11 "OneElementPresentRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		706
	Nature <*Ntr*>	[0..1]			706
{Or	**FinancialInstitution** <*FI*>	[1..1]			707
	Sector <*Sctr*>	[1..*]			707
{Or	**Code** <*Cd*>	[1..1]	CodeSet		707
Or}	**Proprietary** <*Prtry*>	[1..1]	±		708
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		708
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		709
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		709
Or}	**Other** <*Othr*>	[1..1]	CodeSet		709
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		709

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.3.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

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

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.3.1.1.2.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			707
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		709
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		709
Or}	**Other** *<Othr>*	[1..1]	CodeSet		709

3.4.2.2.3.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			707
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		708

3.4.2.2.3.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		707
Or}	**Proprietary** *<Prtry>*	[1..1]	±		708

3.4.2.2.3.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.3.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.3.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.3.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.1.1.2.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.1.1.3 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

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

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.3.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

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

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

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.3.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

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

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

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

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

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		712
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		712
	RelationshipType *<RltshTp>*	[1..1]			713
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713
	Description *<Desc>*	[0..1]	Text		713

3.4.2.2.3.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

3.4.2.2.3.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

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

3.4.2.2.3.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		713
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		713

3.4.2.2.3.1.1.9.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.3.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max100Text" on page 3146

3.4.2.2.3.1.1.9.4 Description <Desc>

Presence: [0..1]

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

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

Datatype: "Max1000Text" on page 3146

3.4.2.2.3.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.3.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	724
	ContractType *<CtrctTp>*	[0..1]	CodeSet		726
	AssetClass *<AsstClss>*	[0..1]	CodeSet		727
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		727
	ProductIdentification *<PdctId>*	[0..1]		C14	727
	ISIN *<ISIN>*	[0..1]	IdentifierSet		728
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		728
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		728
	ProductDescription *<PdctDesc>*	[0..1]	Text		728
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			728
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		730
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		730
Or	**Basket** *<Bskt>*	[1..1]		C15	730
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734
Or	**Index** *<Indx>*	[1..1]		C16	734

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		735
	Name *<Nm>*	[0..1]	Text		735
	Index *<Indx>*	[0..1]	CodeSet		735
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	736
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	737
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	739
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		739
	TransactionData *<TxData>*	[1..1]		C17	739
	TransactionIdentification *<TxId>*	[0..1]	±		748
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		748
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		749
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			749
{Or	**Portfolio** *<Prtfl>*	[1..1]			750
{Or	**Code** *<Cd>*	[1..1]	Text		750
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		751
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			751
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			751

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			752
	Code <*Cd*>	[1..1]	Text		752
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		752
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		752
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			753
{Or	**Portfolio** <*Prtfl*>	[1..1]			753
	Code <*Cd*>	[1..1]	Text		753
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		753
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		754
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		754
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		754
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		754
	TransactionPrice <*TxPric*>	[0..1]	±	C18	754
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	755
	FirstLeg <*FrstLeg*>	[0..1]		C21	756
	Amount <*Amt*>	[0..1]	±		757
	SchedulePeriod <*SchdlPrd*>	[0..*]			757
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		757
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		757
	Amount <*Amt*>	[1..1]	±		758
	SecondLeg <*ScndLeg*>	[0..1]		C22	758
	Amount <*Amt*>	[0..1]	±		758
	SchedulePeriod <*SchdlPrd*>	[0..*]			759
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		759
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		759
	Amount <*Amt*>	[1..1]	±		759
	Currency <*Ccy*>	[0..1]	CodeSet	C2	759
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	760
	FirstLeg <*FrstLeg*>	[0..1]		C24	762
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		763
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			763

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764
	Details *<Dtls>*	[0..1]			764
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			765
	Quantity *<Qty>*	[1..1]	Quantity		765
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			766
{Or	**Code** *<Cd>*	[1..1]	CodeSet		766
Or}	**Proprietary** *<Prtry>*	[1..1]	±		766
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		766
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		766
Or}	**Term** *<Term>*	[1..1]		C25	766
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768
	SecondLeg *<ScndLeg>*	[0..1]		C24	769
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		770
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			770
{Or	**Code** *<Cd>*	[1..1]	CodeSet		770
Or}	**Proprietary** *<Prtry>*	[1..1]	±		770
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774
	Quantity *<Qty>*	[0..1]	±		775
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		775
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		775
	EffectiveDate *<FctvDt>*	[0..1]	Date		775
	ExpirationDate *<XprtnDt>*	[0..1]	Date		775
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		776
	SettlementDate *<SttlmDt>*	[0..*]	Date		776
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	776
	Compression *<Cmprssn>*	[0..1]	Indicator		777
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		777
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			777
	Technique *<Tchnq>*	[1..1]	CodeSet		777
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		778
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	778
	Type *<Tp>*	[0..1]	CodeSet		779
	Identification *<Id>*	[0..1]			780
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			780
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781
	TimeStamp *<TmStmp>*	[0..1]	±		781
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		781
	TradeConfirmation *<TradConf>*	[0..1]	±		781
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		782
	TradeClearing *<TradClr>*	[0..1]		C28	782

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		784
	ClearingStatus *<ClrSts>*	[0..1]			784
{Or	**Cleared** *<Clrd>*	[1..1]			785
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		794
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		794
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		794
	InterestRate *<IntrstRate>*	[0..1]		C31	795
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808
	Currency *<Ccy>*	[0..1]		C7	808
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	808
	ExchangeRate *<XchgRate>*	[0..1]	Rate		809
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		809
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		809
	FixingDate *<FxgDt>*	[0..1]	DateTime		809
	Commodity *<Cmmdty>*	[0..1]	±		809
	Option *<Optn>*	[0..1]		C35	810
	Type *<Tp>*	[0..1]	CodeSet		811
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		811
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		812
	ExerciseDate *<ExrcDt>*	[0..1]	±		812
	StrikePrice *<StrkPric>*	[0..1]	±		812
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		813
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	813
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	814
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	814
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		814
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		814
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	815

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		815
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		816
	LoadType *<LdTp>*	[0..1]	CodeSet		816
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	816
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819
	Credit *<Cdt>*	[0..1]			819
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821
	OtherPayment *<OthrPmt>*	[0..*]		C39	822
	PaymentAmount *<PmtAmt>*	[0..1]	±		822
	PaymentType *<PmtTp>*	[0..1]	±		823
	PaymentDate *<PmtDt>*	[0..1]	Date		823
	PaymentPayer *<PmtPyer>*	[0..1]	±		823
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		823
	Package *<Packg>*	[0..1]		C40	824
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		824
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		824

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		825
	Spread <*Sprd*>	[0..1]	±		825
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		825

3.4.2.2.3.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		726
	AssetClass *<AsstClss>*	[0..1]	CodeSet		727
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		727
	ProductIdentification *<PdctId>*	[0..1]		C14	727
	ISIN *<ISIN>*	[0..1]	IdentifierSet		728
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		728
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		728
	ProductDescription *<PdctDesc>*	[0..1]	Text		728
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			728
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		730
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		730
Or	**Basket** *<Bskt>*	[1..1]		C15	730
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734
Or	**Index** *<Indx>*	[1..1]		C16	734
	ISIN *<ISIN>*	[0..1]	IdentifierSet		735
	Name *<Nm>*	[0..1]	Text		735

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		735
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	736
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	737
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	739
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		739

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.3.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.3.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.3.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		728
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		728
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		728
	ProductDescription *<PdctDesc>*	[0..1]	Text		728

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.3.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.3.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.3.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.3.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.3.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		729
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		730
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		730
Or	**Basket** *<Bskt>*	[1..1]		C15	730
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734
Or	**Index** *<Indx>*	[1..1]		C16	734
	ISIN *<ISIN>*	[0..1]	IdentifierSet		735
	Name *<Nm>*	[0..1]	Text		735
	Index *<Indx>*	[0..1]	CodeSet		735
Or	**Other** *<Othr>*	[1..1]			735
	Identification *<Id>*	[1..1]	Text		735
	Source *<Src>*	[1..1]	Text		735
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		735

3.4.2.2.3.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.3.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.3.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		731
	Identification *<Id>*	[0..1]	Text		731
	Constituents *<Cnsttnts>*	[0..*]			731
	InstrumentIdentification *<InstrmId>*	[1..1]			732
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		733
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		733
Or}	**OtherIdentification** *<OthrId>*	[1..1]			733
	Identification *<Id>*	[1..1]	Text		733
	Source *<Src>*	[1..1]	Text		733
	Quantity *<Qty>*	[0..1]	Quantity		733
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			733
{Or	**Code** *<Cd>*	[1..1]	CodeSet		734
Or}	**Proprietary** *<Prtry>*	[1..1]	±		734

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.3.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.3.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			732
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		733
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		733
Or}	**OtherIdentification** <*OthrId*>	[1..1]			733
	Identification <*Id*>	[1..1]	Text		733
	Source <*Src*>	[1..1]	Text		733
	Quantity <*Qty*>	[0..1]	Quantity		733
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			733
{Or	**Code** <*Cd*>	[1..1]	CodeSet		734
Or}	**Proprietary** <*Prtry*>	[1..1]	±		734

3.4.2.2.3.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		732
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		733
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		733
Or}	**OtherIdentification** <*OthrId*>	[1..1]			733
	Identification <*Id*>	[1..1]	Text		733
	Source <*Src*>	[1..1]	Text		733

3.4.2.2.3.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.3.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.3.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		733
	Source <*Src*>	[1..1]	Text		733

3.4.2.2.3.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.3.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.3.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		734
Or}	**Proprietary** <*Prtry*>	[1..1]	±		734

3.4.2.2.3.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.3.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		735
	Name <*Nm*>	[0..1]	Text		735
	Index <*Indx*>	[0..1]	CodeSet		735

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.3.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.3.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.3.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		735
	Source <*Src*>	[1..1]	Text		735

3.4.2.2.3.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.3.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.3.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.3.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	736
	ExchangeRate *<XchgRate>*	[0..1]	Rate		737
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		737
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		737
	FixingDate *<FxgDt>*	[0..1]	DateTime		737

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.3.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.3.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.3.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.3.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.3.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	738
	ExchangeRate *<XchgRate>*	[0..1]	Rate		738
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		738
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		739
	FixingDate *<FxgDt>*	[0..1]	DateTime		739

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.3.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.3.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.3.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.3.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.3.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.3.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		748
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		748
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		749
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			749
{Or	**Portfolio** <*Prtfl*>	[1..1]			750
{Or	**Code** <*Cd*>	[1..1]	Text		750
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		751
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			751
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			751
{Or	**Portfolio** <*Prtfl*>	[1..1]			752
	Code <*Cd*>	[1..1]	Text		752
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		752
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		752
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			753
{Or	**Portfolio** <*Prtfl*>	[1..1]			753
	Code <*Cd*>	[1..1]	Text		753
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		753
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		754
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		754
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		754
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		754
	TransactionPrice <*TxPric*>	[0..1]	±	C18	754
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	755
	FirstLeg <*FrstLeg*>	[0..1]		C21	756
	Amount <*Amt*>	[0..1]	±		757
	SchedulePeriod <*SchdlPrd*>	[0..*]			757
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		757
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		757
	Amount <*Amt*>	[1..1]	±		758
	SecondLeg <*ScndLeg*>	[0..1]		C22	758
	Amount <*Amt*>	[0..1]	±		758

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod <*SchdlPrd*>	[0..*]			759
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		759
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		759
	Amount <*Amt*>	[1..1]	±		759
	Currency <*Ccy*>	[0..1]	CodeSet	C2	759
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	760
	FirstLeg <*FrstLeg*>	[0..1]		C24	762
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		763
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			763
{Or	**Code** <*Cd*>	[1..1]	CodeSet		764
Or}	**Proprietary** <*Prtry*>	[1..1]	±		764
	Details <*Dtls*>	[0..1]			764
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			765
	Quantity <*Qty*>	[1..1]	Quantity		765
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			766
{Or	**Code** <*Cd*>	[1..1]	CodeSet		766
Or}	**Proprietary** <*Prtry*>	[1..1]	±		766
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		766
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		766
Or}	**Term** <*Term*>	[1..1]		C25	766
	Quantity <*Qty*>	[0..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			767
{Or	**Code** <*Cd*>	[1..1]	CodeSet		767
Or}	**Proprietary** <*Prtry*>	[1..1]	±		767
	Value <*Val*>	[0..1]	Quantity	C8	768
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		768
	SecondLeg <*ScndLeg*>	[0..1]		C24	769
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		770
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			770
{Or	**Code** <*Cd*>	[1..1]	CodeSet		770
Or}	**Proprietary** <*Prtry*>	[1..1]	±		770

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774
	Quantity *<Qty>*	[0..1]	±		775
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		775
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		775
	EffectiveDate *<FctvDt>*	[0..1]	Date		775
	ExpirationDate *<XprtnDt>*	[0..1]	Date		775
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		776
	SettlementDate *<SttlmDt>*	[0..*]	Date		776
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	776
	Compression *<Cmprssn>*	[0..1]	Indicator		777
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		777
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			777
	Technique *<Tchnq>*	[1..1]	CodeSet		777
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		778
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	778
	Type *<Tp>*	[0..1]	CodeSet		779
	Identification *<Id>*	[0..1]			780

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			780
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781
	TimeStamp *<TmStmp>*	[0..1]	±		781
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		781
	TradeConfirmation *<TradConf>*	[0..1]	±		781
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		782
	TradeClearing *<TradClr>*	[0..1]		C28	782
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		784
	ClearingStatus *<ClrSts>*	[0..1]			784
{Or	**Cleared** *<Clrd>*	[1..1]			785
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		794
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		794
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		794
	InterestRate *<IntrstRate>*	[0..1]		C31	795
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808
	Currency *<Ccy>*	[0..1]		C7	808
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	808
	ExchangeRate *<XchgRate>*	[0..1]	Rate		809
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		809
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		809
	FixingDate *<FxgDt>*	[0..1]	DateTime		809
	Commodity *<Cmmdty>*	[0..1]	±		809
	Option *<Optn>*	[0..1]		C35	810
	Type *<Tp>*	[0..1]	CodeSet		811
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		811
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		812

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		812
	StrikePrice *<StrkPric>*	[0..1]	±		812
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		813
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	813
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	814
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	814
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		814
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		814
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	815
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		815
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		816
	LoadType *<LdTp>*	[0..1]	CodeSet		816
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	816
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819
	Credit *<Cdt>*	[0..1]			819
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	822
	PaymentAmount <*PmtAmt*>	[0..1]	±		822
	PaymentType <*PmtTp*>	[0..1]	±		823
	PaymentDate <*PmtDt*>	[0..1]	Date		823
	PaymentPayer <*PmtPyer*>	[0..1]	±		823
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		823
	Package <*Packg*>	[0..1]		C40	824
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		824
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		824
	Price <*Pric*>	[0..1]	±		825
	Spread <*Sprd*>	[0..1]	±		825
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		825

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

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

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.3.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.3.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.3.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

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

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			750
{Or	**Code** <*Cd*>	[1..1]	Text		750
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		751
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			751
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			751
{Or	**Portfolio** <*Prtfl*>	[1..1]			752
	Code <*Cd*>	[1..1]	Text		752
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		752
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		752
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			753
{Or	**Portfolio** <*Prtfl*>	[1..1]			753
	Code <*Cd*>	[1..1]	Text		753
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		753
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		754

3.4.2.2.3.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		750
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		751

3.4.2.2.3.2.2.4.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.3.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

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

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			751
{Or	**Portfolio** *<Prtfl>*	[1..1]			752
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		752
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			753
{Or	**Portfolio** *<Prtfl>*	[1..1]			753
	Code *<Cd>*	[1..1]	Text		753
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		753
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		754

3.4.2.2.3.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			752
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		752

3.4.2.2.3.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		752
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		752

3.4.2.2.3.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.3.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			753
	Code <*Cd*>	[1..1]	Text		753
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		753
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		754

3.4.2.2.3.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		753
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		753

3.4.2.2.3.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.3.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.3.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.3.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	756
	Amount *<Amt>*	[0..1]	±		757
	SchedulePeriod *<SchdlPrd>*	[0..*]			757
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		757
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		757
	Amount *<Amt>*	[1..1]	±		758
	SecondLeg *<ScndLeg>*	[0..1]		C22	758
	Amount *<Amt>*	[0..1]	±		758
	SchedulePeriod *<SchdlPrd>*	[0..*]			759
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		759
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		759
	Amount *<Amt>*	[1..1]	±		759
	Currency *<Ccy>*	[0..1]	CodeSet	C2	759

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.3.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		757
	SchedulePeriod *<SchdlPrd>*	[0..*]			757
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		757
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		757
	Amount *<Amt>*	[1..1]	±		758

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.3.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.3.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		757
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		757
	Amount <*Amt*>	[1..1]	±		758

3.4.2.2.3.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.3.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		758
	SchedulePeriod <*SchdlPrd*>	[0..*]			759
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		759
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		759
	Amount <*Amt*>	[1..1]	±		759
	Currency <*Ccy*>	[0..1]	CodeSet	C2	759

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.3.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.3.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		759
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		759
	Amount <*Amt*>	[1..1]	±		759

3.4.2.2.3.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.3.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.3.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	762
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		763
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			763
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764
	Details *<Dtls>*	[0..1]			764
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			765
	Quantity *<Qty>*	[1..1]	Quantity		765
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			766
{Or	**Code** *<Cd>*	[1..1]	CodeSet		766
Or}	**Proprietary** *<Prtry>*	[1..1]	±		766
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		766
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		766
Or}	**Term** *<Term>*	[1..1]		C25	766
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768
	SecondLeg *<ScndLeg>*	[0..1]		C24	769
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		770
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			770
{Or	**Code** *<Cd>*	[1..1]	CodeSet		770
Or}	**Proprietary** *<Prtry>*	[1..1]	±		770
	Details *<Dtls>*	[0..1]			770
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			771
	Quantity *<Qty>*	[1..1]	Quantity		771
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			772
{Or	**Code** *<Cd>*	[1..1]	CodeSet		772
Or}	**Proprietary** *<Prtry>*	[1..1]	±		772

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		772
Or}	**Term** *<Term>*	[1..1]		C25	772
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.3.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		763
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			763
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764
	Details *<Dtls>*	[0..1]			764
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			765
	Quantity *<Qty>*	[1..1]	Quantity		765
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			766
{Or	**Code** *<Cd>*	[1..1]	CodeSet		766
Or}	**Proprietary** *<Prtry>*	[1..1]	±		766
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		766
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		766
Or}	**Term** *<Term>*	[1..1]		C25	766
	Quantity *<Qty>*	[0..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			767
{Or	**Code** *<Cd>*	[1..1]	CodeSet		767
Or}	**Proprietary** *<Prtry>*	[1..1]	±		767
	Value *<Val>*	[0..1]	Quantity	C8	768
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		768

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.3.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		764
Or}	**Proprietary** *<Prtry>*	[1..1]	±		764

3.4.2.2.3.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.3.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			765
	Quantity <*Qty*>	[1..1]	Quantity		765
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			766
{Or	**Code** <*Cd*>	[1..1]	CodeSet		766
Or}	**Proprietary** <*Prtry*>	[1..1]	±		766
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		766
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		766
Or}	**Term** <*Term*>	[1..1]		C25	766
	Quantity <*Qty*>	[0..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			767
{Or	**Code** <*Cd*>	[1..1]	CodeSet		767
Or}	**Proprietary** <*Prtry*>	[1..1]	±		767
	Value <*Val*>	[0..1]	Quantity	C8	768
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		768

3.4.2.2.3.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		765
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			766
{Or	**Code** <*Cd*>	[1..1]	CodeSet		766
Or}	**Proprietary** <*Prtry*>	[1..1]	±		766
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		766
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		766

3.4.2.2.3.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		766
Or}	**Proprietary** <*Prtry*>	[1..1]	±		766

3.4.2.2.3.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.3.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			767
{Or	**Code** <*Cd*>	[1..1]	CodeSet		767
Or}	**Proprietary** <*Prtry*>	[1..1]	±		767
	Value <*Val*>	[0..1]	Quantity	C8	768
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		768

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.3.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		767
Or}	**Proprietary** <*Prtry*>	[1..1]	±		767

3.4.2.2.3.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.3.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.3.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.3.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		770
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			770
{Or	**Code** <*Cd*>	[1..1]	CodeSet		770
Or}	**Proprietary** <*Prtry*>	[1..1]	±		770
	Details <*Dtls*>	[0..1]			770
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			771
	Quantity <*Qty*>	[1..1]	Quantity		771
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			772
{Or	**Code** <*Cd*>	[1..1]	CodeSet		772
Or}	**Proprietary** <*Prtry*>	[1..1]	±		772
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		772
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		772
Or}	**Term** <*Term*>	[1..1]		C25	772
	Quantity <*Qty*>	[0..1]	Quantity		773
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			773
{Or	**Code** <*Cd*>	[1..1]	CodeSet		773
Or}	**Proprietary** <*Prtry*>	[1..1]	±		773
	Value <*Val*>	[0..1]	Quantity	C8	774
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		774

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.3.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		770
Or}	**Proprietary** <*Prtry*>	[1..1]	±		770

3.4.2.2.3.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.3.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			771
	Quantity <*Qty*>	[1..1]	Quantity		771
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			772
{Or	**Code** <*Cd*>	[1..1]	CodeSet		772
Or}	**Proprietary** <*Prtry*>	[1..1]	±		772
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		772
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		772
Or}	**Term** <*Term*>	[1..1]		C25	772
	Quantity <*Qty*>	[0..1]	Quantity		773
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			773
{Or	**Code** <*Cd*>	[1..1]	CodeSet		773
Or}	**Proprietary** <*Prtry*>	[1..1]	±		773
	Value <*Val*>	[0..1]	Quantity	C8	774
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		774

3.4.2.2.3.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		771
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			772
{Or	**Code** <*Cd*>	[1..1]	CodeSet		772
Or}	**Proprietary** <*Prtry*>	[1..1]	±		772
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		772
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		772

3.4.2.2.3.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		772
Or}	**Proprietary** <*Prtry*>	[1..1]	±		772

3.4.2.2.3.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.3.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		773
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			773
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773
	Value *<Val>*	[0..1]	Quantity	C8	774
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		774

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.3.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.3.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		773
Or}	**Proprietary** *<Prtry>*	[1..1]	±		773

3.4.2.2.3.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.3.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.3.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.3.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.3.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.3.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

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

3.4.2.2.3.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.3.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		777
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		778

3.4.2.2.3.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.3.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		779
	Identification *<Id>*	[0..1]			780
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			780
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781
	TimeStamp *<TmStmp>*	[0..1]	±		781
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		781

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.3.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.3.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		780
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			780
	Structurer <*Strr*>	[1..1]	IdentifierSet		781
	Identification <*Id*>	[1..1]	Text		781

3.4.2.2.3.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.3.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		781
	Identification *<Id>*	[1..1]	Text		781

3.4.2.2.3.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.3.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.3.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		3064
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3064

3.4.2.2.3.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingObligation <*ClrOblgtn*>	[0..1]	CodeSet		784
	ClearingStatus <*ClrSts*>	[0..1]			784
{Or	**Cleared** <*Clrd*>	[1..1]			785
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		786
Or}	**Details** <*Dtls*>	[1..1]		C29	786
	CCP <*CCP*>	[0..1]	±		787
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		787
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		787
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		787
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		788
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		788
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		788
Or	**IntendToClear** <*IntndToClear*>	[1..1]			789
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		789
Or}	**Details** <*Dtls*>	[1..1]		C30	789
	CCP <*CCP*>	[0..1]	±		790
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		790
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		790
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		790
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		791
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		791
Or}	**NonCleared** <*NonClrd*>	[1..1]			791
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		792
Or}	**Counterparties** <*CtrPties*>	[1..1]			792
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			792
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		793
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		793
	OtherCounterparty <*OthrCtrPty*>	[0..1]			793
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		793
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		794

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		794

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.3.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.3.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			785
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788
Or	**IntendToClear** *<IntndToClear>*	[1..1]			789
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791
Or}	**NonCleared** *<NonClrd>*	[1..1]			791
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794

3.4.2.2.3.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		786
Or}	**Details** *<Dtls>*	[1..1]		C29	786
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788

3.4.2.2.3.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		787
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		787
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		787
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		787
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		788
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		788
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		788

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.3.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.3.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.3.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.3.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		789
Or}	**Details** *<Dtls>*	[1..1]		C30	789
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791

3.4.2.2.3.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		790
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		790
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		790
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		790
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		791
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		791

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.3.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.3.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.3.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.3.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		792
Or}	**Counterparties** *<CtrPties>*	[1..1]			792
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794

3.4.2.2.3.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.3.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			792
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793
	OtherCounterparty *<OthrCtrPty>*	[0..1]			793
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794

3.4.2.2.3.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		793

3.4.2.2.3.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.3.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		793
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		794

3.4.2.2.3.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.3.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.3.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			797
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803
	SecondLeg *<ScndLeg>*	[0..1]			803
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.3.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	798
Or}	**Floating** *<Fltg>*	[1..1]		C34	799
	Identification *<Id>*	[0..1]	IdentifierSet		799
	Name *<Nm>*	[0..1]	Text		800
	Rate *<Rate>*	[0..1]			800
{Or	**Code** *<Cd>*	[1..1]	CodeSet		800
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		800
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	800
	Spread *<Sprd>*	[0..1]	±		801
	DayCount *<DayCnt>*	[0..1]	±		801
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		801
	ResetFrequency *<RstFrqcy>*	[0..1]	±		801
	NextFloatingReset *<NxtFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		802
	LastFloatingReset *<LastFltgRst>*	[0..1]			802
	Date *<Dt>*	[1..1]	Date		802
	Value *<Val>*	[0..1]	Rate		803

3.4.2.2.3.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.3.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		799
	Name <*Nm*>	[0..1]	Text		800
	Rate <*Rate*>	[0..1]			800
{Or	**Code** <*Cd*>	[1..1]	CodeSet		800
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		800
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	800
	Spread <*Sprd*>	[0..1]	±		801
	DayCount <*DayCnt*>	[0..1]	±		801
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		801
	ResetFrequency <*RstFrqcy*>	[0..1]	±		801
	NextFloatingReset <*NxtFltgRst*>	[0..1]			802
	Date <*Dt*>	[1..1]	Date		802
	Value <*Val*>	[0..1]	Rate		802
	LastFloatingReset <*LastFltgRst*>	[0..1]			802
	Date <*Dt*>	[1..1]	Date		802
	Value <*Val*>	[0..1]	Rate		803

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.3.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		800
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		800

3.4.2.2.3.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.3.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.3.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.3.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.3.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.3.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.3.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		802
	Value <*Val*>	[0..1]	Rate		802

3.4.2.2.3.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.3.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		802
	Value <*Val*>	[0..1]	Rate		803

3.4.2.2.3.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.3.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	803
Or}	**Floating** *<Fltg>*	[1..1]		C34	804
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808

3.4.2.2.3.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.3.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		805
	Name *<Nm>*	[0..1]	Text		805
	Rate *<Rate>*	[0..1]			805
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	805
	Spread *<Sprd>*	[0..1]	±		806
	DayCount *<DayCnt>*	[0..1]	±		806
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		806
	ResetFrequency *<RstFrqcy>*	[0..1]	±		807
	NextFloatingReset *<NxtFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		807
	Value *<Val>*	[0..1]	Rate		807
	LastFloatingReset *<LastFltgRst>*	[0..1]			807
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.3.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		805
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		805

3.4.2.2.3.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.3.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.3.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.3.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.3.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.3.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.3.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.3.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		807
	Value <*Val*>	[0..1]	Rate		807

3.4.2.2.3.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.3.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		808
	Value *<Val>*	[0..1]	Rate		808

3.4.2.2.3.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.3.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	808
	ExchangeRate *<XchgRate>*	[0..1]	Rate		809
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		809
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		809
	FixingDate *<FxgDt>*	[0..1]	DateTime		809

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.3.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.3.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.3.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.3.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.3.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.3.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		811
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		811
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		812
	ExerciseDate *<ExrcDt>*	[0..1]	±		812
	StrikePrice *<StrkPric>*	[0..1]	±		812
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		813
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	813
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	814
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	814
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		814
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		814

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.2.2.31.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 3131

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

3.4.2.2.3.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.3.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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

Datatype: "OptionStyle6Code" on page 3131

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

3.4.2.2.3.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.3.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3083
Or	Unit *<Unit>*	[1..1]	Quantity		3083
Or	Percentage *<Pctg>*	[1..1]	Rate		3083
Or	Yield *<Yld>*	[1..1]	Rate		3083
Or	Decimal *<Dcml>*	[1..1]	Rate		3083
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		3084
Or}	Other *<Othr>*	[1..1]	±	C19	3084

3.4.2.2.3.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		3056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		3056
	Price *<Pric>*	[1..1]	±		3056

3.4.2.2.3.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.3.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.3.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.3.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		815
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		816
	LoadType <*LdTp*>	[0..1]	CodeSet		816
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	816
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		817
	DeliveryDate <*DlvryDt*>	[0..1]			817
	FromDate <*FrDt*>	[0..1]	Date		817
	ToDate <*ToDt*>	[1..1]	Date		818
	Duration <*Drtn*>	[0..1]	CodeSet		818
	WeekDay <*WkDay*>	[0..*]	CodeSet		818
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		819
	QuantityUnit <*QtyUnit*>	[0..1]	±		819
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		819

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.3.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.3.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.3.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.3.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		817
	DeliveryDate *<DlvryDt>*	[0..1]			817
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818
	Duration *<Drtn>*	[0..1]	CodeSet		818
	WeekDay *<WkDay>*	[0..*]	CodeSet		818
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		819
	QuantityUnit *<QtyUnit>*	[0..1]	±		819
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		819

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.3.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.3.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		817
	ToDate *<ToDt>*	[1..1]	Date		818

3.4.2.2.3.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.3.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.3.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.3.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.3.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.3.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		820
	ReferenceParty *<RefPty>*	[0..1]	±		820
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		820
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		821
	Series *<Srs>*	[0..1]	Quantity		821
	Version *<Vrsn>*	[0..1]	Quantity		821
	IndexFactor *<IndxFctr>*	[0..1]	Rate		821
	Tranche *<Trch>*	[0..1]	±		821

3.4.2.2.3.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.3.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.3.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.3.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.3.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.3.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.3.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.3.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.3.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		822
	PaymentType <*PmtTp*>	[0..1]	±		823
	PaymentDate <*PmtDt*>	[0..1]	Date		823
	PaymentPayer <*PmtPyer*>	[0..1]	±		823
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		823

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.3.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.3.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.3.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.3.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.3.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.3.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		824
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		824
	Price <*Pric*>	[0..1]	±		825
	Spread <*Sprd*>	[0..1]	±		825

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.3.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.3.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.3.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.3.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.3.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.3.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.3.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.3.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		827
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		827
	TimeStamp <*TmStmp*>	[1..1]	DateTime		827

3.4.2.2.3.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.3.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.3.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.4 Termination <Termntn>

Presence: [1..1]

Definition: Indicates that reported transaction is a termination or an early termination of an existing contract.

Termination <Termntn> contains the following **TradeData42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			839
	Counterparty *<CtrPty>*	[1..1]			841
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	843
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	850
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		854
	Broker *<Brkr>*	[0..1]	±		855
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		855
	ClearingMember *<ClrMmb>*	[0..1]	±		855
	Beneficiary *<Bnfcry>*	[0..2]	±		855
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		856
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		856
	RelationshipRecord *<RltshRcrd>*	[0..*]			856
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		857
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		857
	RelationshipType *<RltshTp>*	[1..1]			858
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858
	Description *<Desc>*	[0..1]	Text		858
	Valuation *<Valtn>*	[0..1]	±	C12	859
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		859
	CommonTradeData *<CmonTradData>*	[1..1]			859
	ContractData *<CtrctData>*	[0..1]		C13	869
	ContractType *<CtrctTp>*	[0..1]	CodeSet		871
	AssetClass *<AsstClss>*	[0..1]	CodeSet		872
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		872
	ProductIdentification *<PdctId>*	[0..1]		C14	872
	ISIN *<ISIN>*	[0..1]	IdentifierSet		873
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		873
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		873
	ProductDescription *<PdctDesc>*	[0..1]	Text		873

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			873
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		875
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		875
Or	**Basket** *<Bskt>*	[1..1]		C15	875
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879
Or	**Index** *<Indx>*	[1..1]		C16	879
	ISIN *<ISIN>*	[0..1]	IdentifierSet		880
	Name *<Nm>*	[0..1]	Text		880
	Index *<Indx>*	[0..1]	CodeSet		880
Or	**Other** *<Othr>*	[1..1]			880
	Identification *<Id>*	[1..1]	Text		880
	Source *<Src>*	[1..1]	Text		880
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		880
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	881
	Currency *<Ccy>*	[1..1]	CodeSet	C2	881
	ExchangeRate *<XchgRate>*	[0..1]	Rate		882
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		882

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		882
	FixingDate *<FxgDt>*	[0..1]	DateTime		882
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	882
	Currency *<Ccy>*	[1..1]	CodeSet	C2	883
	ExchangeRate *<XchgRate>*	[0..1]	Rate		883
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		883
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		884
	FixingDate *<FxgDt>*	[0..1]	DateTime		884
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	884
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		884
	TransactionData *<TxData>*	[1..1]		C17	884
	TransactionIdentification *<TxId>*	[0..1]	±		893
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		893
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		894
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			894
{Or	**Portfolio** *<Prtfl>*	[1..1]			895
{Or	**Code** *<Cd>*	[1..1]	Text		895
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			896
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			896
{Or	**Portfolio** *<Prtfl>*	[1..1]			897
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		897
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			898
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		899
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		899

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		899
	TransactionPrice *<TxPric>*	[0..1]	±	C18	899
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	900
	FirstLeg *<FrstLeg>*	[0..1]		C21	901
	Amount *<Amt>*	[0..1]	±		902
	SchedulePeriod *<SchdlPrd>*	[0..*]			902
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		902
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		902
	Amount *<Amt>*	[1..1]	±		903
	SecondLeg *<ScndLeg>*	[0..1]		C22	903
	Amount *<Amt>*	[0..1]	±		903
	SchedulePeriod *<SchdlPrd>*	[0..*]			904
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		904
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		904
	Amount *<Amt>*	[1..1]	±		904
	Currency *<Ccy>*	[0..1]	CodeSet	C2	904
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	905
	FirstLeg *<FrstLeg>*	[0..1]		C24	907
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		908
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			908
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917
{Or	**Code** *<Cd>*	[1..1]	CodeSet		917
Or}	**Proprietary** *<Prtry>*	[1..1]	±		917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		917
Or}	**Term** *<Term>*	[1..1]		C25	917
	Quantity *<Qty>*	[0..1]	Quantity		918
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			918
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918
	Value *<Val>*	[0..1]	Quantity	C8	919
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		919
	Quantity *<Qty>*	[0..1]	±		920
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		920
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		920
	EffectiveDate *<FctvDt>*	[0..1]	Date		920
	ExpirationDate *<XprtnDt>*	[0..1]	Date		920

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		921
	SettlementDate *<SttlmDt>*	[0..*]	Date		921
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	921
	Compression *<Cmprssn>*	[0..1]	Indicator		922
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		922
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			922
	Technique *<Tchnq>*	[1..1]	CodeSet		922
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		923
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	923
	Type *<Tp>*	[0..1]	CodeSet		924
	Identification *<Id>*	[0..1]			925
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			925
	Structurer *<Strr>*	[1..1]	IdentifierSet		926
	Identification *<Id>*	[1..1]	Text		926
	TimeStamp *<TmStmp>*	[0..1]	±		926
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		926
	TradeConfirmation *<TradConf>*	[0..1]	±		926
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		927
	TradeClearing *<TradClr>*	[0..1]		C28	927
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		929
	ClearingStatus *<ClrSts>*	[0..1]			929
{Or	**Cleared** *<Clrd>*	[1..1]			930
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933
Or	**IntendToClear** *<IntndToClear>*	[1..1]			934
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936
Or}	**NonCleared** *<NonClrd>*	[1..1]			936
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		939
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		939
	InterestRate *<IntrstRate>*	[0..1]		C31	940
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953
	Currency *<Ccy>*	[0..1]		C7	953
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	953
	ExchangeRate *<XchgRate>*	[0..1]	Rate		954
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		954
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		954
	FixingDate *<FxgDt>*	[0..1]	DateTime		954
	Commodity *<Cmmdty>*	[0..1]	±		954
	Option *<Optn>*	[0..1]		C35	955
	Type *<Tp>*	[0..1]	CodeSet		956
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		956
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		957
	ExerciseDate *<ExrcDt>*	[0..1]	±		957
	StrikePrice *<StrkPric>*	[0..1]	±		957
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		958
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	958
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	959
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		959
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		959
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	960
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		960
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		961
	LoadType *<LdTp>*	[0..1]	CodeSet		961
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	961
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		962
	DeliveryDate *<DlvryDt>*	[0..1]			962
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964
	Credit *<Cdt>*	[0..1]			964
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966
	Tranche *<Trch>*	[0..1]	±		966
	OtherPayment *<OthrPmt>*	[0..*]		C39	967
	PaymentAmount *<PmtAmt>*	[0..1]	±		967
	PaymentType *<PmtTp>*	[0..1]	±		968
	PaymentDate *<PmtDt>*	[0..1]	Date		968
	PaymentPayer *<PmtPyer>*	[0..1]	±		968
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		968
	Package *<Packg>*	[0..1]		C40	969
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		969
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		969
	Price *<Pric>*	[0..1]	±		970
	Spread *<Sprd>*	[0..1]	±		970
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		970
	Level *<Lvl>*	[0..1]	CodeSet		971
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	971
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			971
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		972
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		972
	TimeStamp *<TmStmp>*	[1..1]	DateTime		972

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	972

3.4.2.2.4.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			841
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	843
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	850
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		854
	Broker *<Brkr>*	[0..1]	±		855
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		855
	ClearingMember *<ClrMmb>*	[0..1]	±		855
	Beneficiary *<Bnfcry>*	[0..2]	±		855
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		856
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		856
	RelationshipRecord *<RltshRcrd>*	[0..*]			856
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		857
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		857
	RelationshipType *<RltshTp>*	[1..1]			858
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858
	Description *<Desc>*	[0..1]	Text		858
	Valuation *<Valtn>*	[0..1]	±	C12	859
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		859

3.4.2.2.4.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	843
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	850
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		854
Or}	**Other** <*Othr*>	[1..1]	CodeSet		854
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		854
	Broker <*Brkr*>	[0..1]	±		855
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		855
	ClearingMember <*ClrMmb*>	[0..1]	±		855
	Beneficiary <*Bnfcry*>	[0..2]	±		855
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		856
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		856
	RelationshipRecord <*RltshRcrd*>	[0..*]			856
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		857
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		857
	RelationshipType <*RltshTp*>	[1..1]			858
{Or	**Code** <*Cd*>	[1..1]	CodeSet		858
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		858
	Description <*Desc*>	[0..1]	Text		858

3.4.2.2.4.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

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

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		844
	Nature *<Ntr>*	[0..1]			845
{Or	**FinancialInstitution** *<FI>*	[1..1]			845
	Sector *<Sctr>*	[1..*]			845
{Or	**Code** *<Cd>*	[1..1]	CodeSet		846
Or}	**Proprietary** *<Prtry>*	[1..1]	±		846
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		847
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		847
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		847
Or}	**Other** *<Othr>*	[1..1]	CodeSet		847
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		848
	DirectionOrSide *<DrctnOrSd>*	[0..1]			848
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	849
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	850
	ReportingExemption *<RptgXmptn>*	[0..1]			850
	Reason *<Rsn>*	[1..1]	Text		850
	Description *<Desc>*	[0..1]	Text		850

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.4.1.1.1.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			845
	Sector <*Sctr*>	[1..*]			845
{Or	**Code** <*Cd*>	[1..1]	CodeSet		846
Or}	**Proprietary** <*Prtry*>	[1..1]	±		846
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		847
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		847
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		847
Or}	**Other** <*Othr*>	[1..1]	CodeSet		847

3.4.2.2.4.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			845
{Or	**Code** <*Cd*>	[1..1]	CodeSet		846
Or}	**Proprietary** <*Prtry*>	[1..1]	±		846
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		847

3.4.2.2.4.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

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

3.4.2.2.4.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.4.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.4.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.4.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.1.1.1.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

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

3.4.2.2.4.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			848
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		849
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		849

3.4.2.2.4.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		849
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		849

3.4.2.2.4.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.4.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.4.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 3131

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

3.4.2.2.4.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.4.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.4.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		850
	Description <*Desc*>	[0..1]	Text		850

3.4.2.2.4.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.4.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.4.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

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

Impacted by: C11 "OneElementPresentRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		851
	Nature *<Ntr>*	[0..1]			851
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		854

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.4.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

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

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.4.1.1.2.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			852
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		854
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		854
Or}	**Other** *<Othr>*	[1..1]	CodeSet		854

3.4.2.2.4.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			852
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		853

3.4.2.2.4.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		852
Or}	**Proprietary** *<Prtry>*	[1..1]	±		853

3.4.2.2.4.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.4.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.4.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.4.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.1.1.2.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.1.1.3 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

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

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.4.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

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

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

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.4.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

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

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

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

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

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		857
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		857
	RelationshipType *<RltshTp>*	[1..1]			858
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858
	Description *<Desc>*	[0..1]	Text		858

3.4.2.2.4.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

3.4.2.2.4.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

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

3.4.2.2.4.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		858
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		858

3.4.2.2.4.1.1.9.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.4.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max100Text" on page 3146

3.4.2.2.4.1.1.9.4 Description <Desc>

Presence: [0..1]

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

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

Datatype: "Max1000Text" on page 3146

3.4.2.2.4.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.4.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	869
	ContractType *<CtrctTp>*	[0..1]	CodeSet		871
	AssetClass *<AsstClss>*	[0..1]	CodeSet		872
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		872
	ProductIdentification *<PdctId>*	[0..1]		C14	872
	ISIN *<ISIN>*	[0..1]	IdentifierSet		873
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		873
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		873
	ProductDescription *<PdctDesc>*	[0..1]	Text		873
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			873
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		875
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		875
Or	**Basket** *<Bskt>*	[1..1]		C15	875
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879
Or	**Index** *<Indx>*	[1..1]		C16	879

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		880
	Name <Nm>	[0..1]	Text		880
	Index <Indx>	[0..1]	CodeSet		880
Or	**Other** <Othr>	[1..1]			880
	Identification <Id>	[1..1]	Text		880
	Source <Src>	[1..1]	Text		880
Or}	**IdentificationNotAvailable** <IdNotAvlbl>	[1..1]	CodeSet		880
	SettlementCurrency <SttlmCcy>	[0..1]		C6	881
	Currency <Ccy>	[1..1]	CodeSet	C2	881
	ExchangeRate <XchgRate>	[0..1]	Rate		882
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		882
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		882
	FixingDate <FxgDt>	[0..1]	DateTime		882
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	882
	Currency <Ccy>	[1..1]	CodeSet	C2	883
	ExchangeRate <XchgRate>	[0..1]	Rate		883
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		883
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		884
	FixingDate <FxgDt>	[0..1]	DateTime		884
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	884
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		884
	TransactionData <TxData>	[1..1]		C17	884
	TransactionIdentification <TxId>	[0..1]	±		893
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		893
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		894
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			894
{Or	**Portfolio** <Prtfl>	[1..1]			895
{Or	**Code** <Cd>	[1..1]	Text		895
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** <MrgnPrtflCd>	[1..1]			896
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]			896

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			897
	Code <*Cd*>	[1..1]	Text		897
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		897
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		897
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			898
{Or	**Portfolio** <*Prtfl*>	[1..1]			898
	Code <*Cd*>	[1..1]	Text		898
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		898
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		899
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		899
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		899
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		899
	TransactionPrice <*TxPric*>	[0..1]	±	C18	899
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	900
	FirstLeg <*FrstLeg*>	[0..1]		C21	901
	Amount <*Amt*>	[0..1]	±		902
	SchedulePeriod <*SchdlPrd*>	[0..*]			902
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		902
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		902
	Amount <*Amt*>	[1..1]	±		903
	SecondLeg <*ScndLeg*>	[0..1]		C22	903
	Amount <*Amt*>	[0..1]	±		903
	SchedulePeriod <*SchdlPrd*>	[0..*]			904
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		904
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		904
	Amount <*Amt*>	[1..1]	±		904
	Currency <*Ccy*>	[0..1]	CodeSet	C2	904
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	905
	FirstLeg <*FrstLeg*>	[0..1]		C24	907
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		908
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			908

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917
{Or	**Code** *<Cd>*	[1..1]	CodeSet		917
Or}	**Proprietary** *<Prtry>*	[1..1]	±		917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		917
Or}	**Term** *<Term>*	[1..1]		C25	917

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		918
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			918
{Or	**Code** <*Cd*>	[1..1]	CodeSet		918
Or}	**Proprietary** <*Prtry*>	[1..1]	±		918
	Value <*Val*>	[0..1]	Quantity	C8	919
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		919
	Quantity <*Qty*>	[0..1]	±		920
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		920
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		920
	EffectiveDate <*FctvDt*>	[0..1]	Date		920
	ExpirationDate <*XprtnDt*>	[0..1]	Date		920
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		921
	SettlementDate <*SttlmDt*>	[0..*]	Date		921
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	921
	Compression <*Cmprssn*>	[0..1]	Indicator		922
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		922
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			922
	Technique <*Tchnq*>	[1..1]	CodeSet		922
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		923
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	923
	Type <*Tp*>	[0..1]	CodeSet		924
	Identification <*Id*>	[0..1]			925
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			925
	Structurer <*Strr*>	[1..1]	IdentifierSet		926
	Identification <*Id*>	[1..1]	Text		926
	TimeStamp <*TmStmp*>	[0..1]	±		926
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		926
	TradeConfirmation <*TradConf*>	[0..1]	±		926
	NonStandardisedTerm <*NonStdsdTerm*>	[0..1]	Indicator		927
	TradeClearing <*TradClr*>	[0..1]		C28	927

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		929
	ClearingStatus <ClrSts>	[0..1]			929
{Or	**Cleared** <Clrd>	[1..1]			930
{Or	**Reason** <Rsn>	[1..1]	CodeSet		931
Or}	**Details** <Dtls>	[1..1]		C29	931
	CCP <CCP>	[0..1]	±		932
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		932
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		932
	ClearingIdentifier <ClrIdr>	[0..1]	±		932
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		933
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		933
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		933
Or	**IntendToClear** <IntndToClear>	[1..1]			934
{Or	**Reason** <Rsn>	[1..1]	CodeSet		934
Or}	**Details** <Dtls>	[1..1]		C30	934
	CCP <CCP>	[0..1]	±		935
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		935
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		935
	ClearingIdentifier <ClrIdr>	[0..1]	±		935
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		936
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		936
Or}	**NonCleared** <NonClrd>	[1..1]			936
{Or	**Reason** <Rsn>	[1..1]	CodeSet		937
Or}	**Counterparties** <CtrPties>	[1..1]			937
	ReportingCounterparty <RptgCtrPty>	[1..1]			937
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		938
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		938
	OtherCounterparty <OthrCtrPty>	[0..1]			938
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		938
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		939

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		939
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		939
	InterestRate *<IntrstRate>*	[0..1]		C31	940
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	950
	Spread <*Sprd*>	[0..1]	±		951
	DayCount <*DayCnt*>	[0..1]	±		951
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		951
	ResetFrequency <*RstFrqcy*>	[0..1]	±		952
	NextFloatingReset <*NxtFltgRst*>	[0..1]			952
	Date <*Dt*>	[1..1]	Date		952
	Value <*Val*>	[0..1]	Rate		952
	LastFloatingReset <*LastFltgRst*>	[0..1]			952
	Date <*Dt*>	[1..1]	Date		953
	Value <*Val*>	[0..1]	Rate		953
	Currency <*Ccy*>	[0..1]		C7	953
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	953
	ExchangeRate <*XchgRate*>	[0..1]	Rate		954
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		954
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		954
	FixingDate <*FxgDt*>	[0..1]	DateTime		954
	Commodity <*Cmmdty*>	[0..1]	±		954
	Option <*Optn*>	[0..1]		C35	955
	Type <*Tp*>	[0..1]	CodeSet		956
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		956
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		957
	ExerciseDate <*ExrcDt*>	[0..1]	±		957
	StrikePrice <*StrkPric*>	[0..1]	±		957
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		958
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	958
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	959
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		959
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		959
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	960

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		960
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		961
	LoadType *<LdTp>*	[0..1]	CodeSet		961
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	961
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		962
	DeliveryDate *<DlvryDt>*	[0..1]			962
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964
	Credit *<Cdt>*	[0..1]			964
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966
	Tranche *<Trch>*	[0..1]	±		966
	OtherPayment *<OthrPmt>*	[0..*]		C39	967
	PaymentAmount *<PmtAmt>*	[0..1]	±		967
	PaymentType *<PmtTp>*	[0..1]	±		968
	PaymentDate *<PmtDt>*	[0..1]	Date		968
	PaymentPayer *<PmtPyer>*	[0..1]	±		968
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		968
	Package *<Packg>*	[0..1]		C40	969
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		969
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		969

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		970
	Spread <*Sprd*>	[0..1]	±		970
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		970

3.4.2.2.4.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		871
	AssetClass <*AsstClss*>	[0..1]	CodeSet		872
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		872
	ProductIdentification <*PdctId*>	[0..1]		C14	872
	ISIN <*ISIN*>	[0..1]	IdentifierSet		873
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		873
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		873
	ProductDescription <*PdctDesc*>	[0..1]	Text		873
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			873
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		875
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		875
Or	**Basket** <*Bskt*>	[1..1]		C15	875
	Structurer <*Strr*>	[0..1]	IdentifierSet		876
	Identification <*Id*>	[0..1]	Text		876
	Constituents <*Cnsttnts*>	[0..*]			876
	InstrumentIdentification <*InstrmId*>	[1..1]			877
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		878
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		878
Or}	**OtherIdentification** <*OthrId*>	[1..1]			878
	Identification <*Id*>	[1..1]	Text		878
	Source <*Src*>	[1..1]	Text		878
	Quantity <*Qty*>	[0..1]	Quantity		878
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			878
{Or	**Code** <*Cd*>	[1..1]	CodeSet		879
Or}	**Proprietary** <*Prtry*>	[1..1]	±		879
Or	**Index** <*Indx*>	[1..1]		C16	879
	ISIN <*ISIN*>	[0..1]	IdentifierSet		880
	Name <*Nm*>	[0..1]	Text		880

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		880
Or	**Other** *<Othr>*	[1..1]			880
	Identification *<Id>*	[1..1]	Text		880
	Source *<Src>*	[1..1]	Text		880
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		880
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	881
	Currency *<Ccy>*	[1..1]	CodeSet	C2	881
	ExchangeRate *<XchgRate>*	[0..1]	Rate		882
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		882
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		882
	FixingDate *<FxgDt>*	[0..1]	DateTime		882
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	882
	Currency *<Ccy>*	[1..1]	CodeSet	C2	883
	ExchangeRate *<XchgRate>*	[0..1]	Rate		883
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		883
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		884
	FixingDate *<FxgDt>*	[0..1]	DateTime		884
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	884
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		884

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.4.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.4.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.4.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		873
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		873
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		873
	ProductDescription *<PdctDesc>*	[0..1]	Text		873

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.4.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.4.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.4.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.4.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.4.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		874
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		875
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		875
Or	**Basket** *<Bskt>*	[1..1]		C15	875
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879
Or	**Index** *<Indx>*	[1..1]		C16	879
	ISIN *<ISIN>*	[0..1]	IdentifierSet		880
	Name *<Nm>*	[0..1]	Text		880
	Index *<Indx>*	[0..1]	CodeSet		880
Or	**Other** *<Othr>*	[1..1]			880
	Identification *<Id>*	[1..1]	Text		880
	Source *<Src>*	[1..1]	Text		880
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		880

3.4.2.2.4.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.4.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.4.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		876
	Identification *<Id>*	[0..1]	Text		876
	Constituents *<Cnsttnts>*	[0..*]			876
	InstrumentIdentification *<InstrmId>*	[1..1]			877
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		878
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		878
Or}	**OtherIdentification** *<OthrId>*	[1..1]			878
	Identification *<Id>*	[1..1]	Text		878
	Source *<Src>*	[1..1]	Text		878
	Quantity *<Qty>*	[0..1]	Quantity		878
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			878
{Or	**Code** *<Cd>*	[1..1]	CodeSet		879
Or}	**Proprietary** *<Prtry>*	[1..1]	±		879

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.4.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.4.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			877
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		878
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		878
Or}	**OtherIdentification** <*OthrId*>	[1..1]			878
	Identification <*Id*>	[1..1]	Text		878
	Source <*Src*>	[1..1]	Text		878
	Quantity <*Qty*>	[0..1]	Quantity		878
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			878
{Or	**Code** <*Cd*>	[1..1]	CodeSet		879
Or}	**Proprietary** <*Prtry*>	[1..1]	±		879

3.4.2.2.4.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		877
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		878
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		878
Or}	**OtherIdentification** <*OthrId*>	[1..1]			878
	Identification <*Id*>	[1..1]	Text		878
	Source <*Src*>	[1..1]	Text		878

3.4.2.2.4.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.4.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.4.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		878
	Source <*Src*>	[1..1]	Text		878

3.4.2.2.4.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.4.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.4.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		879
Or}	**Proprietary** <*Prtry*>	[1..1]	±		879

3.4.2.2.4.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.4.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		880
	Name <*Nm*>	[0..1]	Text		880
	Index <*Indx*>	[0..1]	CodeSet		880

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.4.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.4.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.4.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		880
	Source <*Src*>	[1..1]	Text		880

3.4.2.2.4.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.4.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.4.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.4.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	881
	ExchangeRate *<XchgRate>*	[0..1]	Rate		882
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		882
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		882
	FixingDate *<FxgDt>*	[0..1]	DateTime		882

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.4.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.4.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.4.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.4.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.4.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	883
	ExchangeRate *<XchgRate>*	[0..1]	Rate		883
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		883
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		884
	FixingDate *<FxgDt>*	[0..1]	DateTime		884

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.4.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.4.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.4.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.4.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.4.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.4.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		893
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		893
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		894
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			894
{Or	**Portfolio** *<Prtfl>*	[1..1]			895
{Or	**Code** *<Cd>*	[1..1]	Text		895
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			896
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			896
{Or	**Portfolio** *<Prtfl>*	[1..1]			897
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		897
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			898
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		899
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		899
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		899
	TransactionPrice *<TxPric>*	[0..1]	±	C18	899
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	900
	FirstLeg *<FrstLeg>*	[0..1]		C21	901
	Amount *<Amt>*	[0..1]	±		902
	SchedulePeriod *<SchdlPrd>*	[0..*]			902
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		902
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		902
	Amount *<Amt>*	[1..1]	±		903
	SecondLeg *<ScndLeg>*	[0..1]		C22	903
	Amount *<Amt>*	[0..1]	±		903

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			904
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		904
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		904
	Amount *<Amt>*	[1..1]	±		904
	Currency *<Ccy>*	[0..1]	CodeSet	C2	904
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	905
	FirstLeg *<FrstLeg>*	[0..1]		C24	907
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		908
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			908
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917
{Or	**Code** *<Cd>*	[1..1]	CodeSet		917
Or}	**Proprietary** *<Prtry>*	[1..1]	±		917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		917
Or}	**Term** *<Term>*	[1..1]		C25	917
	Quantity *<Qty>*	[0..1]	Quantity		918
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			918
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918
	Value *<Val>*	[0..1]	Quantity	C8	919
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		919
	Quantity *<Qty>*	[0..1]	±		920
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		920
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		920
	EffectiveDate *<FctvDt>*	[0..1]	Date		920
	ExpirationDate *<XprtnDt>*	[0..1]	Date		920
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		921
	SettlementDate *<SttlmDt>*	[0..*]	Date		921
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	921
	Compression *<Cmprssn>*	[0..1]	Indicator		922
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		922
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			922
	Technique *<Tchnq>*	[1..1]	CodeSet		922
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		923
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	923
	Type *<Tp>*	[0..1]	CodeSet		924
	Identification *<Id>*	[0..1]			925

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			925
	Structurer *<Strr>*	[1..1]	IdentifierSet		926
	Identification *<Id>*	[1..1]	Text		926
	TimeStamp *<TmStmp>*	[0..1]	±		926
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		926
	TradeConfirmation *<TradConf>*	[0..1]	±		926
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		927
	TradeClearing *<TradClr>*	[0..1]		C28	927
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		929
	ClearingStatus *<ClrSts>*	[0..1]			929
{Or	**Cleared** *<Clrd>*	[1..1]			930
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933
Or	**IntendToClear** *<IntndToClear>*	[1..1]			934
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			936
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		939
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		939
	InterestRate *<IntrstRate>*	[0..1]		C31	940
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953
	Currency *<Ccy>*	[0..1]		C7	953
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	953
	ExchangeRate *<XchgRate>*	[0..1]	Rate		954
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		954
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		954
	FixingDate *<FxgDt>*	[0..1]	DateTime		954
	Commodity *<Cmmdty>*	[0..1]	±		954
	Option *<Optn>*	[0..1]		C35	955
	Type *<Tp>*	[0..1]	CodeSet		956
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		956
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		957

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		957
	StrikePrice *<StrkPric>*	[0..1]	±		957
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		958
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	958
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	959
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		959
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		959
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	960
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		960
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		961
	LoadType *<LdTp>*	[0..1]	CodeSet		961
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	961
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		962
	DeliveryDate *<DlvryDt>*	[0..1]			962
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964
	Credit *<Cdt>*	[0..1]			964
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966
	Tranche *<Trch>*	[0..1]	±		966

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	967
	PaymentAmount <*PmtAmt*>	[0..1]	±		967
	PaymentType <*PmtTp*>	[0..1]	±		968
	PaymentDate <*PmtDt*>	[0..1]	Date		968
	PaymentPayer <*PmtPyer*>	[0..1]	±		968
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		968
	Package <*Packg*>	[0..1]		C40	969
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		969
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		969
	Price <*Pric*>	[0..1]	±		970
	Spread <*Sprd*>	[0..1]	±		970
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		970

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

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

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.4.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.4.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.4.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

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

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			895
{Or	**Code** <*Cd*>	[1..1]	Text		895
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		896
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			896
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			896
{Or	**Portfolio** <*Prtfl*>	[1..1]			897
	Code <*Cd*>	[1..1]	Text		897
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		897
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		897
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			898
{Or	**Portfolio** <*Prtfl*>	[1..1]			898
	Code <*Cd*>	[1..1]	Text		898
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		898
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		899

3.4.2.2.4.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		895
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		896

3.4.2.2.4.2.2.4.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.4.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

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

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			896
{Or	**Portfolio** *<Prtfl>*	[1..1]			897
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		897
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			898
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899

3.4.2.2.4.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			897
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		897

3.4.2.2.4.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		897
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		897

3.4.2.2.4.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.4.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			898
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		899

3.4.2.2.4.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		898
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		898

3.4.2.2.4.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.4.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.4.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.4.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C21	901
	Amount <*Amt*>	[0..1]	±		902
	SchedulePeriod <*SchdlPrd*>	[0..*]			902
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		902
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		902
	Amount <*Amt*>	[1..1]	±		903
	SecondLeg <*ScndLeg*>	[0..1]		C22	903
	Amount <*Amt*>	[0..1]	±		903
	SchedulePeriod <*SchdlPrd*>	[0..*]			904
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		904
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		904
	Amount <*Amt*>	[1..1]	±		904
	Currency <*Ccy*>	[0..1]	CodeSet	C2	904

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.4.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		902
	SchedulePeriod <*SchdlPrd*>	[0..*]			902
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		902
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		902
	Amount <*Amt*>	[1..1]	±		903

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.4.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.4.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		902
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		902
	Amount <*Amt*>	[1..1]	±		903

3.4.2.2.4.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.4.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		903
	SchedulePeriod <*SchdlPrd*>	[0..*]			904
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		904
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		904
	Amount <*Amt*>	[1..1]	±		904
	Currency <*Ccy*>	[0..1]	CodeSet	C2	904

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.4.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.4.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		904
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		904
	Amount <*Amt*>	[1..1]	±		904

3.4.2.2.4.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.4.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.4.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	907
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		908
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			908
{Or	**Code** *<Cd>*	[1..1]	CodeSet		909
Or}	**Proprietary** *<Prtry>*	[1..1]	±		909
	Details *<Dtls>*	[0..1]			909
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			910
	Quantity *<Qty>*	[1..1]	Quantity		910
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			911
{Or	**Code** *<Cd>*	[1..1]	CodeSet		911
Or}	**Proprietary** *<Prtry>*	[1..1]	±		911
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		911
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		911
Or}	**Term** *<Term>*	[1..1]		C25	911
	Quantity *<Qty>*	[0..1]	Quantity		912
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			912
{Or	**Code** *<Cd>*	[1..1]	CodeSet		912
Or}	**Proprietary** *<Prtry>*	[1..1]	±		912
	Value *<Val>*	[0..1]	Quantity	C8	913
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		913
	SecondLeg *<ScndLeg>*	[0..1]		C24	914
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			915
{Or	**Code** *<Cd>*	[1..1]	CodeSet		915
Or}	**Proprietary** *<Prtry>*	[1..1]	±		915
	Details *<Dtls>*	[0..1]			915
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			916
	Quantity *<Qty>*	[1..1]	Quantity		916
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			917
{Or	**Code** *<Cd>*	[1..1]	CodeSet		917
Or}	**Proprietary** *<Prtry>*	[1..1]	±		917

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		917
Or}	**Term** *<Term>*	[1..1]		C25	917
	Quantity *<Qty>*	[0..1]	Quantity		918
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			918
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918
	Value *<Val>*	[0..1]	Quantity	C8	919
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		919

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.4.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		908
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			908
{Or	**Code** <*Cd*>	[1..1]	CodeSet		909
Or}	**Proprietary** <*Prtry*>	[1..1]	±		909
	Details <*Dtls*>	[0..1]			909
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			910
	Quantity <*Qty*>	[1..1]	Quantity		910
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			911
{Or	**Code** <*Cd*>	[1..1]	CodeSet		911
Or}	**Proprietary** <*Prtry*>	[1..1]	±		911
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		911
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		911
Or}	**Term** <*Term*>	[1..1]		C25	911
	Quantity <*Qty*>	[0..1]	Quantity		912
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			912
{Or	**Code** <*Cd*>	[1..1]	CodeSet		912
Or}	**Proprietary** <*Prtry*>	[1..1]	±		912
	Value <*Val*>	[0..1]	Quantity	C8	913
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		913

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.4.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		909
Or}	**Proprietary** <*Prtry*>	[1..1]	±		909

3.4.2.2.4.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.4.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			910
	Quantity <*Qty*>	[1..1]	Quantity		910
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			911
{Or	**Code** <*Cd*>	[1..1]	CodeSet		911
Or}	**Proprietary** <*Prtry*>	[1..1]	±		911
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		911
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		911
Or}	**Term** <*Term*>	[1..1]		C25	911
	Quantity <*Qty*>	[0..1]	Quantity		912
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			912
{Or	**Code** <*Cd*>	[1..1]	CodeSet		912
Or}	**Proprietary** <*Prtry*>	[1..1]	±		912
	Value <*Val*>	[0..1]	Quantity	C8	913
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		913

3.4.2.2.4.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		910
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			911
{Or	**Code** <*Cd*>	[1..1]	CodeSet		911
Or}	**Proprietary** <*Prtry*>	[1..1]	±		911
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		911
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		911

3.4.2.2.4.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		911
Or}	**Proprietary** <*Prtry*>	[1..1]	±		911

3.4.2.2.4.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.4.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		912
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			912
{Or	**Code** <*Cd*>	[1..1]	CodeSet		912
Or}	**Proprietary** <*Prtry*>	[1..1]	±		912
	Value <*Val*>	[0..1]	Quantity	C8	913
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		913

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.4.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		912
Or}	**Proprietary** <*Prtry*>	[1..1]	±		912

3.4.2.2.4.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.4.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.4.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.4.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		915
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			915
{Or	**Code** <*Cd*>	[1..1]	CodeSet		915
Or}	**Proprietary** <*Prtry*>	[1..1]	±		915
	Details <*Dtls*>	[0..1]			915
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			916
	Quantity <*Qty*>	[1..1]	Quantity		916
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			917
{Or	**Code** <*Cd*>	[1..1]	CodeSet		917
Or}	**Proprietary** <*Prtry*>	[1..1]	±		917
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		917
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		917
Or}	**Term** <*Term*>	[1..1]		C25	917
	Quantity <*Qty*>	[0..1]	Quantity		918
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			918
{Or	**Code** <*Cd*>	[1..1]	CodeSet		918
Or}	**Proprietary** <*Prtry*>	[1..1]	±		918
	Value <*Val*>	[0..1]	Quantity	C8	919
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		919

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.4.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		915
Or}	**Proprietary** <*Prtry*>	[1..1]	±		915

3.4.2.2.4.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.4.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			916
	Quantity <*Qty*>	[1..1]	Quantity		916
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			917
{Or	**Code** <*Cd*>	[1..1]	CodeSet		917
Or}	**Proprietary** <*Prtry*>	[1..1]	±		917
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		917
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		917
Or}	**Term** <*Term*>	[1..1]		C25	917
	Quantity <*Qty*>	[0..1]	Quantity		918
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			918
{Or	**Code** <*Cd*>	[1..1]	CodeSet		918
Or}	**Proprietary** <*Prtry*>	[1..1]	±		918
	Value <*Val*>	[0..1]	Quantity	C8	919
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		919

3.4.2.2.4.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		916
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			917
{Or	**Code** <*Cd*>	[1..1]	CodeSet		917
Or}	**Proprietary** <*Prtry*>	[1..1]	±		917
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		917
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		917

3.4.2.2.4.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		917
Or}	**Proprietary** <*Prtry*>	[1..1]	±		917

3.4.2.2.4.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.4.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		918
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			918
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918
	Value *<Val>*	[0..1]	Quantity	C8	919
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		919

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.4.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.4.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		918
Or}	**Proprietary** *<Prtry>*	[1..1]	±		918

3.4.2.2.4.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.4.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.4.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.4.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.4.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.4.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

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

3.4.2.2.4.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.4.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		922
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		923

3.4.2.2.4.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.4.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		924
	Identification *<Id>*	[0..1]			925
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			925
	Structurer *<Strr>*	[1..1]	IdentifierSet		926
	Identification *<Id>*	[1..1]	Text		926
	TimeStamp *<TmStmp>*	[0..1]	±		926
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		926

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.4.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.4.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		925
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			925
	Structurer <*Strr*>	[1..1]	IdentifierSet		926
	Identification <*Id*>	[1..1]	Text		926

3.4.2.2.4.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.4.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		926
	Identification *<Id>*	[1..1]	Text		926

3.4.2.2.4.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.4.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.4.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.4.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		929
	ClearingStatus *<ClrSts>*	[0..1]			929
{Or	**Cleared** *<Clrd>*	[1..1]			930
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933
Or	**IntendToClear** *<IntndToClear>*	[1..1]			934
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936
Or}	**NonCleared** *<NonClrd>*	[1..1]			936
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		939

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.4.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.4.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** <*Clrd*>	[1..1]			930
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		931
Or}	**Details** <*Dtls*>	[1..1]		C29	931
	CCP <*CCP*>	[0..1]	±		932
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		932
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		932
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		932
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		933
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		933
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		933
Or	**IntendToClear** <*IntndToClear*>	[1..1]			934
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		934
Or}	**Details** <*Dtls*>	[1..1]		C30	934
	CCP <*CCP*>	[0..1]	±		935
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		935
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		935
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		935
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		936
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		936
Or}	**NonCleared** <*NonClrd*>	[1..1]			936
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		937
Or}	**Counterparties** <*CtrPties*>	[1..1]			937
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			937
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		938
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		938
	OtherCounterparty <*OthrCtrPty*>	[0..1]			938
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		938
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		939

3.4.2.2.4.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		931
Or}	**Details** *<Dtls>*	[1..1]		C29	931
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933

3.4.2.2.4.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		932
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		932
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		932
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		932
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		933
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		933
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		933

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.4.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.4.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.4.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.4.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		934
Or}	**Details** *<Dtls>*	[1..1]		C30	934
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936

3.4.2.2.4.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		935
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		935
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		935
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		935
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		936
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		936

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.4.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.4.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.4.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.4.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		937
Or}	**Counterparties** *<CtrPties>*	[1..1]			937
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939

3.4.2.2.4.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.4.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			937
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		938
	OtherCounterparty *<OthrCtrPty>*	[0..1]			938
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		938
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		939

3.4.2.2.4.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		938
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		938

3.4.2.2.4.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.4.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		938
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		939

3.4.2.2.4.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.4.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.4.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			942
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	943
Or}	**Floating** *<Fltg>*	[1..1]		C34	944
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948
	SecondLeg *<ScndLeg>*	[0..1]			948
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.4.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	943
Or}	**Floating** <*Fltg*>	[1..1]		C34	944
	Identification <*Id*>	[0..1]	IdentifierSet		944
	Name <*Nm*>	[0..1]	Text		945
	Rate <*Rate*>	[0..1]			945
{Or	**Code** <*Cd*>	[1..1]	CodeSet		945
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		945
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	945
	Spread <*Sprd*>	[0..1]	±		946
	DayCount <*DayCnt*>	[0..1]	±		946
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		946
	ResetFrequency <*RstFrqcy*>	[0..1]	±		946
	NextFloatingReset <*NxtFltgRst*>	[0..1]			947
	Date <*Dt*>	[1..1]	Date		947
	Value <*Val*>	[0..1]	Rate		947
	LastFloatingReset <*LastFltgRst*>	[0..1]			947
	Date <*Dt*>	[1..1]	Date		947
	Value <*Val*>	[0..1]	Rate		948

3.4.2.2.4.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.4.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		944
	Name *<Nm>*	[0..1]	Text		945
	Rate *<Rate>*	[0..1]			945
{Or	**Code** *<Cd>*	[1..1]	CodeSet		945
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		945
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	945
	Spread *<Sprd>*	[0..1]	±		946
	DayCount *<DayCnt>*	[0..1]	±		946
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		946
	ResetFrequency *<RstFrqcy>*	[0..1]	±		946
	NextFloatingReset *<NxtFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947
	LastFloatingReset *<LastFltgRst>*	[0..1]			947
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.4.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		945
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		945

3.4.2.2.4.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.4.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.4.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.4.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.4.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.4.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.4.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		947

3.4.2.2.4.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.4.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		947
	Value *<Val>*	[0..1]	Rate		948

3.4.2.2.4.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.4.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	948
Or}	**Floating** *<Fltg>*	[1..1]		C34	949
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953

3.4.2.2.4.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.4.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		950
	Name *<Nm>*	[0..1]	Text		950
	Rate *<Rate>*	[0..1]			950
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	950
	Spread *<Sprd>*	[0..1]	±		951
	DayCount *<DayCnt>*	[0..1]	±		951
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		951
	ResetFrequency *<RstFrqcy>*	[0..1]	±		952
	NextFloatingReset *<NxtFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952
	LastFloatingReset *<LastFltgRst>*	[0..1]			952
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.4.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		950
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		950

3.4.2.2.4.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.4.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.4.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.4.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.4.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.4.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.4.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.4.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		952
	Value *<Val>*	[0..1]	Rate		952

3.4.2.2.4.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.4.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		953
	Value *<Val>*	[0..1]	Rate		953

3.4.2.2.4.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.4.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	953
	ExchangeRate *<XchgRate>*	[0..1]	Rate		954
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		954
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		954
	FixingDate *<FxgDt>*	[0..1]	DateTime		954

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.4.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.4.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.4.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.4.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.4.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

3.4.2.2.4.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		956
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		956
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		957
	ExerciseDate *<ExrcDt>*	[0..1]	±		957
	StrikePrice *<StrkPric>*	[0..1]	±		957
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		958
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	958
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	959
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	959
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		959
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		959

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.2.2.31.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 3131

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

3.4.2.2.4.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.4.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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

Datatype: "OptionStyle6Code" on page 3131

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

3.4.2.2.4.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.4.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3083
Or	Unit *<Unit>*	[1..1]	Quantity		3083
Or	Percentage *<Pctg>*	[1..1]	Rate		3083
Or	Yield *<Yld>*	[1..1]	Rate		3083
Or	Decimal *<Dcml>*	[1..1]	Rate		3083
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		3084
Or}	Other *<Othr>*	[1..1]	±	C19	3084

3.4.2.2.4.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		3056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		3056
	Price *<Pric>*	[1..1]	±		3056

3.4.2.2.4.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.4.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.4.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.4.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		960
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		961
	LoadType <*LdTp*>	[0..1]	CodeSet		961
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	961
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		962
	DeliveryDate <*DlvryDt*>	[0..1]			962
	FromDate <*FrDt*>	[0..1]	Date		962
	ToDate <*ToDt*>	[1..1]	Date		963
	Duration <*Drtn*>	[0..1]	CodeSet		963
	WeekDay <*WkDay*>	[0..*]	CodeSet		963
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		964
	QuantityUnit <*QtyUnit*>	[0..1]	±		964
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		964

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.4.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.4.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.4.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.4.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		962
	DeliveryDate *<DlvryDt>*	[0..1]			962
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963
	Duration *<Drtn>*	[0..1]	CodeSet		963
	WeekDay *<WkDay>*	[0..*]	CodeSet		963
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		964
	QuantityUnit *<QtyUnit>*	[0..1]	±		964
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		964

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.4.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.4.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		962
	ToDate *<ToDt>*	[1..1]	Date		963

3.4.2.2.4.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.4.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.4.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.4.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.4.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.4.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		965
	ReferenceParty *<RefPty>*	[0..1]	±		965
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		965
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		966
	Series *<Srs>*	[0..1]	Quantity		966
	Version *<Vrsn>*	[0..1]	Quantity		966
	IndexFactor *<IndxFctr>*	[0..1]	Rate		966
	Tranche *<Trch>*	[0..1]	±		966

3.4.2.2.4.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.4.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.4.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.4.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.4.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.4.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.4.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.4.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.4.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		967
	PaymentType <*PmtTp*>	[0..1]	±		968
	PaymentDate <*PmtDt*>	[0..1]	Date		968
	PaymentPayer <*PmtPyer*>	[0..1]	±		968
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		968

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.4.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.4.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.4.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.4.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.4.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.4.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		969
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		969
	Price <*Pric*>	[0..1]	±		970
	Spread <*Sprd*>	[0..1]	±		970

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.4.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.4.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.4.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.4.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.4.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.4.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.4.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.4.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		972
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		972
	TimeStamp <*TmStmp*>	[1..1]	DateTime		972

3.4.2.2.4.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.4.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

Definition: Indicates a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day.

PositionComponent <PosCmpnt> contains the following **TradeData42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			984
	Counterparty *<CtrPty>*	[1..1]			986
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	988
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	995
	IdentificationType *<IdTp>*	[0..1]	±		996
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999
	Broker *<Brkr>*	[0..1]	±		1000
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1000
	ClearingMember *<ClrMmb>*	[0..1]	±		1000
	Beneficiary *<Bnfcry>*	[0..2]	±		1000
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1001
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1001
	RelationshipRecord *<RltshRcrd>*	[0..*]			1001
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003
	Valuation *<Valtn>*	[0..1]	±	C12	1004
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1004
	CommonTradeData *<CmonTradData>*	[1..1]			1004
	ContractData *<CtrctData>*	[0..1]		C13	1014
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1016
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1017
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1017
	ProductIdentification *<PdctId>*	[0..1]		C14	1017
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1018
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1018
	ProductDescription *<PdctDesc>*	[0..1]	Text		1018

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1018
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1020
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1020
Or	**Basket** *<Bskt>*	[1..1]		C15	1020
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024
Or	**Index** *<Indx>*	[1..1]		C16	1024
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025
	Index *<Indx>*	[0..1]	CodeSet		1025
Or	**Other** *<Othr>*	[1..1]			1025
	Identification *<Id>*	[1..1]	Text		1025
	Source *<Src>*	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1025
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1026
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1026
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1027
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1027

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1027
	FixingDate *<FxgDt>*	[0..1]	DateTime		1027
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1027
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1028
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1028
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1028
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1029
	FixingDate *<FxgDt>*	[0..1]	DateTime		1029
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1029
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1029
	TransactionData *<TxData>*	[1..1]		C17	1029
	TransactionIdentification *<TxId>*	[0..1]	±		1038
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1038
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1039
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1039
{Or	**Portfolio** *<Prtfl>*	[1..1]			1040
{Or	**Code** *<Cd>*	[1..1]	Text		1040
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1041
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1043
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1044
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1044
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1044

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1044
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1044
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1045
	FirstLeg *<FrstLeg>*	[0..1]		C21	1046
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048
	SecondLeg *<ScndLeg>*	[0..1]		C22	1048
	Amount *<Amt>*	[0..1]	±		1048
	SchedulePeriod *<SchdlPrd>*	[0..*]			1049
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1049
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1049
	Amount *<Amt>*	[1..1]	±		1049
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1049
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1050
	FirstLeg *<FrstLeg>*	[0..1]		C24	1052
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1053
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1053
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1054
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1054
	Details *<Dtls>*	[0..1]			1054
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1055
	Quantity *<Qty>*	[1..1]	Quantity		1055
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1056
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1056
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1056
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1056
Or}	**Term** *<Term>*	[1..1]		C25	1056

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1057
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1057
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1057
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1057
	Value *<Val>*	[0..1]	Quantity	C8	1058
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1058
	SecondLeg *<ScndLeg>*	[0..1]		C24	1059
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1060
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1060
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1060
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1060
	Details *<Dtls>*	[0..1]			1060
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1061
	Quantity *<Qty>*	[1..1]	Quantity		1061
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1062
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1062
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1062
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064
	Quantity *<Qty>*	[0..1]	±		1065
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1065
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1065
	EffectiveDate *<FctvDt>*	[0..1]	Date		1065
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1065

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1066
	SettlementDate *<SttlmDt>*	[0..*]	Date		1066
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1066
	Compression *<Cmprssn>*	[0..1]	Indicator		1067
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1067
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1067
	Technique *<Tchnq>*	[1..1]	CodeSet		1067
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1068
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1068
	Type *<Tp>*	[0..1]	CodeSet		1069
	Identification *<Id>*	[0..1]			1070
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1070
	Structurer *<Strr>*	[1..1]	IdentifierSet		1071
	Identification *<Id>*	[1..1]	Text		1071
	TimeStamp *<TmStmp>*	[0..1]	±		1071
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1071
	TradeConfirmation *<TradConf>*	[0..1]	±		1071
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1072
	TradeClearing *<TradClr>*	[0..1]		C28	1072
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1084
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1084
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1084
	InterestRate *<IntrstRate>*	[0..1]		C31	1085
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093
	SecondLeg *<ScndLeg>*	[0..1]			1093
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1093
Or}	**Floating** *<Fltg>*	[1..1]		C34	1094
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098
	Currency *<Ccy>*	[0..1]		C7	1098
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1098
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1099
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1099
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1099
	FixingDate *<FxgDt>*	[0..1]	DateTime		1099
	Commodity *<Cmmdty>*	[0..1]	±		1099
	Option *<Optn>*	[0..1]		C35	1100
	Type *<Tp>*	[0..1]	CodeSet		1101
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1101
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1102
	ExerciseDate *<ExrcDt>*	[0..1]	±		1102
	StrikePrice *<StrkPric>*	[0..1]	±		1102
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1103
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1103
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1104
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1104
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1105
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1105
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1106
	LoadType *<LdTp>*	[0..1]	CodeSet		1106
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1106
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108
	Duration *<Drtn>*	[0..1]	CodeSet		1108

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay <WkDay>	[0..*]	CodeSet		1108
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1109
	QuantityUnit <QtyUnit>	[0..1]	±		1109
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1109
	Credit <Cdt>	[0..1]			1109
	Seniority <Snrty>	[0..1]	CodeSet		1110
	ReferenceParty <RefPty>	[0..1]	±		1110
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1110
	CalculationBasis <ClctnBsis>	[0..1]	Text		1111
	Series <Srs>	[0..1]	Quantity		1111
	Version <Vrsn>	[0..1]	Quantity		1111
	IndexFactor <IndxFctr>	[0..1]	Rate		1111
	Tranche <Trch>	[0..1]	±		1111
	OtherPayment <OthrPmt>	[0..*]		C39	1112
	PaymentAmount <PmtAmt>	[0..1]	±		1112
	PaymentType <PmtTp>	[0..1]	±		1113
	PaymentDate <PmtDt>	[0..1]	Date		1113
	PaymentPayer <PmtPyer>	[0..1]	±		1113
	PaymentReceiver <PmtRcvr>	[0..1]	±		1113
	Package <Packg>	[0..1]		C40	1114
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1114
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1114
	Price <Pric>	[0..1]	±		1115
	Spread <Sprd>	[0..1]	±		1115
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1115
	Level <Lvl>	[0..1]	CodeSet		1116
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1116
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1116
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1117
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1117
	TimeStamp <TmStmp>	[1..1]	DateTime		1117

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1117

3.4.2.2.5.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			986
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	988
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	995
	IdentificationType *<IdTp>*	[0..1]	±		996
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999
	Broker *<Brkr>*	[0..1]	±		1000
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1000
	ClearingMember *<ClrMmb>*	[0..1]	±		1000
	Beneficiary *<Bnfcry>*	[0..2]	±		1000
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1001
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1001
	RelationshipRecord *<RltshRcrd>*	[0..*]			1001
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003
	Valuation *<Valtn>*	[0..1]	±	C12	1004
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1004

3.4.2.2.5.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	988
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	995
	IdentificationType *<IdTp>*	[0..1]	±		996
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999
	Broker *<Brkr>*	[0..1]	±		1000
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1000
	ClearingMember *<ClrMmb>*	[0..1]	±		1000
	Beneficiary *<Bnfcry>*	[0..2]	±		1000
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1001
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1001
	RelationshipRecord *<RltshRcrd>*	[0..*]			1001
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003

3.4.2.2.5.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

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

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		989
	Nature *<Ntr>*	[0..1]			990
{Or	**FinancialInstitution** *<FI>*	[1..1]			990
	Sector *<Sctr>*	[1..*]			990
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		992
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		992
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		992
Or}	**Other** *<Othr>*	[1..1]	CodeSet		992
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		993
	DirectionOrSide *<DrctnOrSd>*	[0..1]			993
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	994
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	995
	ReportingExemption *<RptgXmptn>*	[0..1]			995
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.5.1.1.1.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			990
	Sector <*Sctr*>	[1..*]			990
{Or	**Code** <*Cd*>	[1..1]	CodeSet		991
Or}	**Proprietary** <*Prtry*>	[1..1]	±		991
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		992
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		992
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		992
Or}	**Other** <*Othr*>	[1..1]	CodeSet		992

3.4.2.2.5.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			990
{Or	**Code** <*Cd*>	[1..1]	CodeSet		991
Or}	**Proprietary** <*Prtry*>	[1..1]	±		991
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		992

3.4.2.2.5.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	±		991

3.4.2.2.5.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.5.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.5.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.5.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.1.1.1.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

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

3.4.2.2.5.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			993
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		994

3.4.2.2.5.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		994
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		994

3.4.2.2.5.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.5.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.5.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 3131

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

3.4.2.2.5.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.5.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.5.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		995
	Description *<Desc>*	[0..1]	Text		995

3.4.2.2.5.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.5.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.5.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

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

Impacted by: C11 "OneElementPresentRule"

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		996
	Nature *<Ntr>*	[0..1]			996
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		999

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.5.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

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

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.5.1.1.2.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			997
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		999
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		999
Or}	**Other** *<Othr>*	[1..1]	CodeSet		999

3.4.2.2.5.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			997
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		998

3.4.2.2.5.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		997
Or}	**Proprietary** *<Prtry>*	[1..1]	±		998

3.4.2.2.5.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.5.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.5.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.5.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.1.1.2.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.1.1.3 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

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

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.5.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

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

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

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.5.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

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

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

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

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

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1002
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1002
	RelationshipType *<RltshTp>*	[1..1]			1003
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003
	Description *<Desc>*	[0..1]	Text		1003

3.4.2.2.5.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

3.4.2.2.5.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

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

3.4.2.2.5.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1003
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1003

3.4.2.2.5.1.1.9.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.5.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max100Text" on page 3146

3.4.2.2.5.1.1.9.4 Description <Desc>

Presence: [0..1]

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

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

Datatype: "Max1000Text" on page 3146

3.4.2.2.5.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.5.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]		C13	1014
	ContractType <*CtrctTp*>	[0..1]	CodeSet		1016
	AssetClass <*AsstClss*>	[0..1]	CodeSet		1017
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		1017
	ProductIdentification <*PdctId*>	[0..1]		C14	1017
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1018
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1018
	ProductDescription <*PdctDesc*>	[0..1]	Text		1018
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			1018
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1020
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1020
Or	**Basket** <*Bskt*>	[1..1]		C15	1020
	Structurer <*Strr*>	[0..1]	IdentifierSet		1021
	Identification <*Id*>	[0..1]	Text		1021
	Constituents <*Cnsttnts*>	[0..*]			1021
	InstrumentIdentification <*InstrmId*>	[1..1]			1022
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1023
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1023
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1023
	Identification <*Id*>	[1..1]	Text		1023
	Source <*Src*>	[1..1]	Text		1023
	Quantity <*Qty*>	[0..1]	Quantity		1023
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1023
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1024
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1024
Or	**Index** <*Indx*>	[1..1]		C16	1024

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025
	Index *<Indx>*	[0..1]	CodeSet		1025
Or	**Other** *<Othr>*	[1..1]			1025
	Identification *<Id>*	[1..1]	Text		1025
	Source *<Src>*	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1025
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1026
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1026
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1027
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1027
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1027
	FixingDate *<FxgDt>*	[0..1]	DateTime		1027
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1027
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1028
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1028
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1028
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1029
	FixingDate *<FxgDt>*	[0..1]	DateTime		1029
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1029
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1029
	TransactionData *<TxData>*	[1..1]		C17	1029
	TransactionIdentification *<TxId>*	[0..1]	±		1038
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1038
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1039
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1039
{Or	**Portfolio** *<Prtfl>*	[1..1]			1040
{Or	**Code** *<Cd>*	[1..1]	Text		1040
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1041
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1043
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1044
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1044
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1044
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1044
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1044
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1045
	FirstLeg *<FrstLeg>*	[0..1]		C21	1046
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048
	SecondLeg *<ScndLeg>*	[0..1]		C22	1048
	Amount *<Amt>*	[0..1]	±		1048
	SchedulePeriod *<SchdlPrd>*	[0..*]			1049
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1049
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1049
	Amount *<Amt>*	[1..1]	±		1049
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1049
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1050
	FirstLeg *<FrstLeg>*	[0..1]		C24	1052
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1053
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1053

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1054
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1054
	Details *<Dtls>*	[0..1]			1054
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1055
	Quantity *<Qty>*	[1..1]	Quantity		1055
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1056
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1056
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1056
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1056
Or}	**Term** *<Term>*	[1..1]		C25	1056
	Quantity *<Qty>*	[0..1]	Quantity		1057
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1057
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1057
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1057
	Value *<Val>*	[0..1]	Quantity	C8	1058
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1058
	SecondLeg *<ScndLeg>*	[0..1]		C24	1059
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1060
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1060
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1060
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1060
	Details *<Dtls>*	[0..1]			1060
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1061
	Quantity *<Qty>*	[1..1]	Quantity		1061
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1062
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1062
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1062
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064
	Quantity *<Qty>*	[0..1]	±		1065
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1065
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1065
	EffectiveDate *<FctvDt>*	[0..1]	Date		1065
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1065
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1066
	SettlementDate *<SttlmDt>*	[0..*]	Date		1066
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1066
	Compression *<Cmprssn>*	[0..1]	Indicator		1067
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1067
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1067
	Technique *<Tchnq>*	[1..1]	CodeSet		1067
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1068
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1068
	Type *<Tp>*	[0..1]	CodeSet		1069
	Identification *<Id>*	[0..1]			1070
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1070
	Structurer *<Strr>*	[1..1]	IdentifierSet		1071
	Identification *<Id>*	[1..1]	Text		1071
	TimeStamp *<TmStmp>*	[0..1]	±		1071
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1071
	TradeConfirmation *<TradConf>*	[0..1]	±		1071
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1072
	TradeClearing *<TradClr>*	[0..1]		C28	1072

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1084
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1084
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1084
	InterestRate *<IntrstRate>*	[0..1]		C31	1085
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093
	SecondLeg *<ScndLeg>*	[0..1]			1093
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1093
Or}	**Floating** *<Fltg>*	[1..1]		C34	1094
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098
	Currency *<Ccy>*	[0..1]		C7	1098
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1098
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1099
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1099
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1099
	FixingDate *<FxgDt>*	[0..1]	DateTime		1099
	Commodity *<Cmmdty>*	[0..1]	±		1099
	Option *<Optn>*	[0..1]		C35	1100
	Type *<Tp>*	[0..1]	CodeSet		1101
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1101
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1102
	ExerciseDate *<ExrcDt>*	[0..1]	±		1102
	StrikePrice *<StrkPric>*	[0..1]	±		1102
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1103
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1103
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1104
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1104
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1105

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1105
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1106
	LoadType *<LdTp>*	[0..1]	CodeSet		1106
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1106
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108
	Duration *<Drtn>*	[0..1]	CodeSet		1108
	WeekDay *<WkDay>*	[0..*]	CodeSet		1108
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1109
	QuantityUnit *<QtyUnit>*	[0..1]	±		1109
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1109
	Credit *<Cdt>*	[0..1]			1109
	Seniority *<Snrty>*	[0..1]	CodeSet		1110
	ReferenceParty *<RefPty>*	[0..1]	±		1110
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1110
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1111
	Series *<Srs>*	[0..1]	Quantity		1111
	Version *<Vrsn>*	[0..1]	Quantity		1111
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1111
	Tranche *<Trch>*	[0..1]	±		1111
	OtherPayment *<OthrPmt>*	[0..*]		C39	1112
	PaymentAmount *<PmtAmt>*	[0..1]	±		1112
	PaymentType *<PmtTp>*	[0..1]	±		1113
	PaymentDate *<PmtDt>*	[0..1]	Date		1113
	PaymentPayer *<PmtPyer>*	[0..1]	±		1113
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1113
	Package *<Packg>*	[0..1]		C40	1114
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1114
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1114

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		1115
	Spread <*Sprd*>	[0..1]	±		1115
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1115

3.4.2.2.5.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1016
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1017
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1017
	ProductIdentification *<PdctId>*	[0..1]		C14	1017
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1018
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1018
	ProductDescription *<PdctDesc>*	[0..1]	Text		1018
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1018
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1020
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1020
Or	**Basket** *<Bskt>*	[1..1]		C15	1020
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024
Or	**Index** *<Indx>*	[1..1]		C16	1024
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <*Indx*>	[0..1]	CodeSet		1025
Or	**Other** <*Othr*>	[1..1]			1025
	Identification <*Id*>	[1..1]	Text		1025
	Source <*Src*>	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		1025
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	1026
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1026
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1027
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1027
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1027
	FixingDate <*FxgDt*>	[0..1]	DateTime		1027
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1027
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1028
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1028
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1028
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1029
	FixingDate <*FxgDt*>	[0..1]	DateTime		1029
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	1029
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		1029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.5.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.5.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.5.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1018
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1018
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1018
	ProductDescription <*PdctDesc*>	[0..1]	Text		1018

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.5.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.5.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	Text		3022
Or}	Proprietary *<Prtry>*	[1..1]	±		3022

3.4.2.2.5.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.5.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.5.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1019
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1020
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1020
Or	**Basket** *<Bskt>*	[1..1]		C15	1020
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024
Or	**Index** *<Indx>*	[1..1]		C16	1024
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1025
	Name *<Nm>*	[0..1]	Text		1025
	Index *<Indx>*	[0..1]	CodeSet		1025
Or	**Other** *<Othr>*	[1..1]			1025
	Identification *<Id>*	[1..1]	Text		1025
	Source *<Src>*	[1..1]	Text		1025
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1025

3.4.2.2.5.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.5.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.5.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1021
	Identification *<Id>*	[0..1]	Text		1021
	Constituents *<Cnsttnts>*	[0..*]			1021
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.5.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.5.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			1022
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023
	Quantity *<Qty>*	[0..1]	Quantity		1023
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1023
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1024
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1024

3.4.2.2.5.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1022
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1023
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1023
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1023
	Identification *<Id>*	[1..1]	Text		1023
	Source *<Src>*	[1..1]	Text		1023

3.4.2.2.5.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.5.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.5.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1023
	Source <*Src*>	[1..1]	Text		1023

3.4.2.2.5.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.5.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.5.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1024
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1024

3.4.2.2.5.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.5.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1025
	Name <*Nm*>	[0..1]	Text		1025
	Index <*Indx*>	[0..1]	CodeSet		1025

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.5.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

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

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.5.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.5.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1025
	Source <*Src*>	[1..1]	Text		1025

3.4.2.2.5.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.5.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.5.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.5.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1026
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1027
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1027
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1027
	FixingDate *<FxgDt>*	[0..1]	DateTime		1027

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.5.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.5.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.5.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.5.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.5.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1028
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1028
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1028
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1029
	FixingDate *<FxgDt>*	[0..1]	DateTime		1029

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.5.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.5.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.5.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.5.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.5.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.5.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		1038
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1038
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1039
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1039
{Or	**Portfolio** *<Prtfl>*	[1..1]			1040
{Or	**Code** *<Cd>*	[1..1]	Text		1040
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1041
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1043
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1044
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1044
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1044
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1044
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1044
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1045
	FirstLeg *<FrstLeg>*	[0..1]		C21	1046
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048
	SecondLeg *<ScndLeg>*	[0..1]		C22	1048
	Amount *<Amt>*	[0..1]	±		1048

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			1049
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1049
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1049
	Amount *<Amt>*	[1..1]	±		1049
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1049
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1050
	FirstLeg *<FrstLeg>*	[0..1]		C24	1052
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1053
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1053
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1054
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1054
	Details *<Dtls>*	[0..1]			1054
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1055
	Quantity *<Qty>*	[1..1]	Quantity		1055
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1056
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1056
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1056
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1056
Or}	**Term** *<Term>*	[1..1]		C25	1056
	Quantity *<Qty>*	[0..1]	Quantity		1057
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1057
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1057
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1057
	Value *<Val>*	[0..1]	Quantity	C8	1058
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1058
	SecondLeg *<ScndLeg>*	[0..1]		C24	1059
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1060
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1060
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1060
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1060

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details *<Dtls>*	[0..1]			1060
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1061
	Quantity *<Qty>*	[1..1]	Quantity		1061
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1062
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1062
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1062
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064
	Quantity *<Qty>*	[0..1]	±		1065
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1065
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1065
	EffectiveDate *<FctvDt>*	[0..1]	Date		1065
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1065
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1066
	SettlementDate *<SttlmDt>*	[0..*]	Date		1066
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1066
	Compression *<Cmprssn>*	[0..1]	Indicator		1067
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1067
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1067
	Technique *<Tchnq>*	[1..1]	CodeSet		1067
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1068
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1068
	Type *<Tp>*	[0..1]	CodeSet		1069
	Identification *<Id>*	[0..1]			1070

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1070
	Structurer *<Strr>*	[1..1]	IdentifierSet		1071
	Identification *<Id>*	[1..1]	Text		1071
	TimeStamp *<TmStmp>*	[0..1]	±		1071
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1071
	TradeConfirmation *<TradConf>*	[0..1]	±		1071
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1072
	TradeClearing *<TradClr>*	[0..1]		C28	1072
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1084
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1084
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1084
	InterestRate *<IntrstRate>*	[0..1]		C31	1085
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		1093
	SecondLeg *<ScndLeg>*	[0..1]			1093
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1093
Or}	**Floating** *<Fltg>*	[1..1]		C34	1094
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098
	Currency *<Ccy>*	[0..1]		C7	1098
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1098
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1099
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1099
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1099
	FixingDate *<FxgDt>*	[0..1]	DateTime		1099
	Commodity *<Cmmdty>*	[0..1]	±		1099
	Option *<Optn>*	[0..1]		C35	1100
	Type *<Tp>*	[0..1]	CodeSet		1101
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1101
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1102

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		1102
	StrikePrice *<StrkPric>*	[0..1]	±		1102
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1103
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1103
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1104
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1104
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1105
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1105
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1106
	LoadType *<LdTp>*	[0..1]	CodeSet		1106
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1106
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108
	Duration *<Drtn>*	[0..1]	CodeSet		1108
	WeekDay *<WkDay>*	[0..*]	CodeSet		1108
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1109
	QuantityUnit *<QtyUnit>*	[0..1]	±		1109
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1109
	Credit *<Cdt>*	[0..1]			1109
	Seniority *<Snrty>*	[0..1]	CodeSet		1110
	ReferenceParty *<RefPty>*	[0..1]	±		1110
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1110
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1111
	Series *<Srs>*	[0..1]	Quantity		1111
	Version *<Vrsn>*	[0..1]	Quantity		1111
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1111
	Tranche *<Trch>*	[0..1]	±		1111

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	1112
	PaymentAmount <*PmtAmt*>	[0..1]	±		1112
	PaymentType <*PmtTp*>	[0..1]	±		1113
	PaymentDate <*PmtDt*>	[0..1]	Date		1113
	PaymentPayer <*PmtPyer*>	[0..1]	±		1113
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1113
	Package <*Packg*>	[0..1]		C40	1114
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1114
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1114
	Price <*Pric*>	[0..1]	±		1115
	Spread <*Sprd*>	[0..1]	±		1115
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1115

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

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

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.5.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.5.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.5.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

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

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1040
{Or	**Code** <*Cd*>	[1..1]	Text		1040
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1041
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1041
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1041
{Or	**Portfolio** <*Prtfl*>	[1..1]			1042
	Code <*Cd*>	[1..1]	Text		1042
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1042
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1043
{Or	**Portfolio** <*Prtfl*>	[1..1]			1043
	Code <*Cd*>	[1..1]	Text		1043
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1043
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1044

3.4.2.2.5.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		1040
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1041

3.4.2.2.5.2.2.4.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.5.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

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

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1041
{Or	**Portfolio** *<Prtfl>*	[1..1]			1042
	Code *<Cd>*	[1..1]	Text		1042
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1042
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1042
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1043
{Or	**Portfolio** *<Prtfl>*	[1..1]			1043
	Code *<Cd>*	[1..1]	Text		1043
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1043
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1044

3.4.2.2.5.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1042
	Code <*Cd*>	[1..1]	Text		1042
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1042
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1042

3.4.2.2.5.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1042
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1042

3.4.2.2.5.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.5.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1043
	Code <*Cd*>	[1..1]	Text		1043
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1043
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1044

3.4.2.2.5.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1043
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1043

3.4.2.2.5.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

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

Datatype: "NotApplicable1Code" on page 3130

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

3.4.2.2.5.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.5.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.5.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	1046
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048
	SecondLeg *<ScndLeg>*	[0..1]		C22	1048
	Amount *<Amt>*	[0..1]	±		1048
	SchedulePeriod *<SchdlPrd>*	[0..*]			1049
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1049
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1049
	Amount *<Amt>*	[1..1]	±		1049
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1049

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.5.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		1047
	SchedulePeriod *<SchdlPrd>*	[0..*]			1047
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1047
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1047
	Amount *<Amt>*	[1..1]	±		1048

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.5.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.5.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1047
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1047
	Amount <*Amt*>	[1..1]	±		1048

3.4.2.2.5.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.5.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1048
	SchedulePeriod <*SchdlPrd*>	[0..*]			1049
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1049
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1049
	Amount <*Amt*>	[1..1]	±		1049
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1049

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.5.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.5.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1049
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1049
	Amount <*Amt*>	[1..1]	±		1049

3.4.2.2.5.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.5.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.5.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C24	1052
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1053
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1053
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1054
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1054
	Details <*Dtls*>	[0..1]			1054
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1055
	Quantity <*Qty*>	[1..1]	Quantity		1055
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1056
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1056
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1056
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1056
Or}	**Term** <*Term*>	[1..1]		C25	1056
	Quantity <*Qty*>	[0..1]	Quantity		1057
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1057
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1057
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1057
	Value <*Val*>	[0..1]	Quantity	C8	1058
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1058
	SecondLeg <*ScndLeg*>	[0..1]		C24	1059
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1060
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1060
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1060
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1060
	Details <*Dtls*>	[0..1]			1060
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1061
	Quantity <*Qty*>	[1..1]	Quantity		1061
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1062
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1062
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1062

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.5.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1053
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1053
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1054
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1054
	Details <*Dtls*>	[0..1]			1054
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1055
	Quantity <*Qty*>	[1..1]	Quantity		1055
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1056
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1056
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1056
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1056
Or}	**Term** <*Term*>	[1..1]		C25	1056
	Quantity <*Qty*>	[0..1]	Quantity		1057
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1057
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1057
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1057
	Value <*Val*>	[0..1]	Quantity	C8	1058
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1058

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.5.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1054
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1054

3.4.2.2.5.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.5.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1055
	Quantity <*Qty*>	[1..1]	Quantity		1055
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1056
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1056
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1056
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1056
Or}	**Term** <*Term*>	[1..1]		C25	1056
	Quantity <*Qty*>	[0..1]	Quantity		1057
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1057
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1057
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1057
	Value <*Val*>	[0..1]	Quantity	C8	1058
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1058

3.4.2.2.5.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1055
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1056
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1056
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1056
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1056

3.4.2.2.5.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1056
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1056

3.4.2.2.5.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.5.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1057
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1057
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1057
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1057
	Value <*Val*>	[0..1]	Quantity	C8	1058
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1058

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.5.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1057
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1057

3.4.2.2.5.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.5.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.5.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.5.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1060
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1060
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1060
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1060
	Details *<Dtls>*	[0..1]			1060
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1061
	Quantity *<Qty>*	[1..1]	Quantity		1061
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1062
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1062
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1062
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1062
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1062
Or}	**Term** *<Term>*	[1..1]		C25	1062
	Quantity *<Qty>*	[0..1]	Quantity		1063
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1063
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1063
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1063
	Value *<Val>*	[0..1]	Quantity	C8	1064
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1064

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.5.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1060
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1060

3.4.2.2.5.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.5.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1061
	Quantity <*Qty*>	[1..1]	Quantity		1061
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1062
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1062
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1062
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1062
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1062
Or}	**Term** <*Term*>	[1..1]		C25	1062
	Quantity <*Qty*>	[0..1]	Quantity		1063
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1063
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1063
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1063
	Value <*Val*>	[0..1]	Quantity	C8	1064
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1064

3.4.2.2.5.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1061
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1062
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1062
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1062
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1062
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1062

3.4.2.2.5.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1062
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1062

3.4.2.2.5.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.5.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1063
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1063
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1063
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1063
	Value <*Val*>	[0..1]	Quantity	C8	1064
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1064

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.5.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.5.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1063
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1063

3.4.2.2.5.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.5.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.5.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.5.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.5.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.5.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

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

3.4.2.2.5.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.5.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1067
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1068

3.4.2.2.5.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.5.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		1069
	Identification <*Id*>	[0..1]			1070
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			1070
	Structurer <*Strr*>	[1..1]	IdentifierSet		1071
	Identification <*Id*>	[1..1]	Text		1071
	TimeStamp <*TmStmp*>	[0..1]	±		1071
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		1071

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.5.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.5.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		1070
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			1070
	Structurer <*Strr*>	[1..1]	IdentifierSet		1071
	Identification <*Id*>	[1..1]	Text		1071

3.4.2.2.5.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.5.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[1..1]	IdentifierSet		1071
	Identification <*Id*>	[1..1]	Text		1071

3.4.2.2.5.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.5.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		2897
Or}	DateTime <*DtTm*>	[1..1]	DateTime		2897

3.4.2.2.5.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		3064
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3064

3.4.2.2.5.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1074
	ClearingStatus *<ClrSts>*	[0..1]			1074
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1084

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.5.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.5.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1075
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1079
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081
Or}	**NonCleared** *<NonClrd>*	[1..1]			1081
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084

3.4.2.2.5.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1076
Or}	**Details** *<Dtls>*	[1..1]		C29	1076
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078

3.4.2.2.5.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1077
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1077
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1077
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1077
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1078
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1078
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1078

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.5.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.5.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.5.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.5.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1079
Or}	**Details** *<Dtls>*	[1..1]		C30	1079
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081

3.4.2.2.5.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1080
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1080
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1080
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1080
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1081
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1081

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.5.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.5.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.5.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.5.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1082
Or}	**Counterparties** *<CtrPties>*	[1..1]			1082
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084

3.4.2.2.5.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.5.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1082
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1083
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1083
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1083
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1084

3.4.2.2.5.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1083
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1083

3.4.2.2.5.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.5.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1083
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1084

3.4.2.2.5.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.5.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.5.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1087
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093
	SecondLeg *<ScndLeg>*	[0..1]			1093
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1093
Or}	**Floating** *<Fltg>*	[1..1]		C34	1094
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.5.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1088
Or}	**Floating** *<Fltg>*	[1..1]		C34	1089
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093

3.4.2.2.5.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.5.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1089
	Name *<Nm>*	[0..1]	Text		1090
	Rate *<Rate>*	[0..1]			1090
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1090
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1090
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1090
	Spread *<Sprd>*	[0..1]	±		1091
	DayCount *<DayCnt>*	[0..1]	±		1091
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1091
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1091
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092
	LastFloatingReset *<LastFltgRst>*	[0..1]			1092
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.5.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1090
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1090

3.4.2.2.5.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.5.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.5.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.5.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.5.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.5.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.5.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1092

3.4.2.2.5.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.5.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1092
	Value *<Val>*	[0..1]	Rate		1093

3.4.2.2.5.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.5.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1093
Or}	**Floating** *<Fltg>*	[1..1]		C34	1094
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098

3.4.2.2.5.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.5.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1095
	Name *<Nm>*	[0..1]	Text		1095
	Rate *<Rate>*	[0..1]			1095
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1095
	Spread *<Sprd>*	[0..1]	±		1096
	DayCount *<DayCnt>*	[0..1]	±		1096
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1096
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1097
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097
	LastFloatingReset *<LastFltgRst>*	[0..1]			1097
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.5.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1095
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1095

3.4.2.2.5.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.5.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.5.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.5.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.5.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.5.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.5.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.5.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1097
	Value *<Val>*	[0..1]	Rate		1097

3.4.2.2.5.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.5.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1098
	Value *<Val>*	[0..1]	Rate		1098

3.4.2.2.5.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.5.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1098
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1099
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1099
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1099
	FixingDate *<FxgDt>*	[0..1]	DateTime		1099

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.5.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.5.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.5.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.5.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.5.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

3.4.2.2.5.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		1101
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1101
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1102
	ExerciseDate <*ExrcDt*>	[0..1]	±		1102
	StrikePrice <*StrkPric*>	[0..1]	±		1102
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1103
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1103
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1104
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1104
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1104
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1104

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.2.2.31.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 3131

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

3.4.2.2.5.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.5.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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

Datatype: "OptionStyle6Code" on page 3131

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

3.4.2.2.5.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.5.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.5.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

3.4.2.2.5.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.5.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.5.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

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

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.5.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1105
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1106
	LoadType <*LdTp*>	[0..1]	CodeSet		1106
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1106
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1107
	DeliveryDate <*DlvryDt*>	[0..1]			1107
	FromDate <*FrDt*>	[0..1]	Date		1107
	ToDate <*ToDt*>	[1..1]	Date		1108
	Duration <*Drtn*>	[0..1]	CodeSet		1108
	WeekDay <*WkDay*>	[0..*]	CodeSet		1108
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1109
	QuantityUnit <*QtyUnit*>	[0..1]	±		1109
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1109

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.5.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.5.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.5.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.5.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1107
	DeliveryDate *<DlvryDt>*	[0..1]			1107
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108
	Duration *<Drtn>*	[0..1]	CodeSet		1108
	WeekDay *<WkDay>*	[0..*]	CodeSet		1108
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1109
	QuantityUnit *<QtyUnit>*	[0..1]	±		1109
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1109

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.5.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.5.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1107
	ToDate *<ToDt>*	[1..1]	Date		1108

3.4.2.2.5.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.5.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.5.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.5.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.5.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.5.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1110
	ReferenceParty *<RefPty>*	[0..1]	±		1110
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1110
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1111
	Series *<Srs>*	[0..1]	Quantity		1111
	Version *<Vrsn>*	[0..1]	Quantity		1111
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1111
	Tranche *<Trch>*	[0..1]	±		1111

3.4.2.2.5.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.5.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.5.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.5.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.5.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.5.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.5.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.5.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.5.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1112
	PaymentType <*PmtTp*>	[0..1]	±		1113
	PaymentDate <*PmtDt*>	[0..1]	Date		1113
	PaymentPayer <*PmtPyer*>	[0..1]	±		1113
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1113

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.5.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.5.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.5.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.5.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.5.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.5.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1114
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1114
	Price *<Pric>*	[0..1]	±		1115
	Spread *<Sprd>*	[0..1]	±		1115

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.5.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.5.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.5.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.5.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.5.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.5.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.5.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.5.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1117
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1117
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1117

3.4.2.2.5.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.5.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.5.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.6 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update of a contract valuation or collateral.

ValuationUpdate <ValtnUpd> contains the following **TradeData42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1129
	Counterparty *<CtrPty>*	[1..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1133
	Identification *<Id>*	[1..1]	±		1134
	Nature *<Ntr>*	[0..1]			1135
{Or	**FinancialInstitution** *<FI>*	[1..1]			1135
	Sector *<Sctr>*	[1..*]			1135
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1137
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1137
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1137
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1138
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1138
{Or	**Direction** *<Drctn>*	[1..1]			1138
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1139
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1139
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1140
	ReportingExemption *<RptgXmptn>*	[0..1]			1140
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1140
	IdentificationType *<IdTp>*	[0..1]	±		1141
	Nature *<Ntr>*	[0..1]			1141
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1144
	Broker *<Brkr>*	[0..1]	±		1145
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1145
	ClearingMember *<ClrMmb>*	[0..1]	±		1145
	Beneficiary *<Bnfcry>*	[0..2]	±		1145
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1146
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1146
	RelationshipRecord *<RltshRcrd>*	[0..*]			1146
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1147
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1147
	RelationshipType *<RltshTp>*	[1..1]			1148
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Description *<Desc>*	[0..1]	Text		1148
	Valuation *<Valtn>*	[0..1]	±	C12	1149
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1149
	CommonTradeData *<CmonTradData>*	[1..1]			1149
	ContractData *<CtrctData>*	[0..1]		C13	1159
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1161
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1162
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1162
	ProductIdentification *<PdctId>*	[0..1]		C14	1162
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1163
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1163
	ProductDescription *<PdctDesc>*	[0..1]	Text		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1163
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1165
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1165
Or	**Basket** *<Bskt>*	[1..1]		C15	1165
	Structurer *<Strr>*	[0..1]	IdentifierSet		1166
	Identification *<Id>*	[0..1]	Text		1166
	Constituents *<Cnsttnts>*	[0..*]			1166
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169
Or	**Index** *<Indx>*	[1..1]		C16	1169
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1170
	Name *<Nm>*	[0..1]	Text		1170
	Index *<Indx>*	[0..1]	CodeSet		1170
Or	**Other** *<Othr>*	[1..1]			1170
	Identification *<Id>*	[1..1]	Text		1170
	Source *<Src>*	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1170
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1171
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1171
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1172
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1174
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1174
	TransactionData *<TxData>*	[1..1]		C17	1174
	TransactionIdentification *<TxId>*	[0..1]	±		1183
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1183
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1184
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1184
{Or	**Portfolio** *<Prtfl>*	[1..1]			1185
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1186
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1189
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1189

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1189
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1189
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1190
	FirstLeg *<FrstLeg>*	[0..1]		C21	1191
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193
	SecondLeg *<ScndLeg>*	[0..1]		C22	1193
	Amount *<Amt>*	[0..1]	±		1193
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1195
	FirstLeg *<FrstLeg>*	[0..1]		C24	1197
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1198
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1198
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199
	Details *<Dtls>*	[0..1]			1199
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1200
	Quantity *<Qty>*	[1..1]	Quantity		1200
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1201
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1201
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1201
Or}	**Term** *<Term>*	[1..1]		C25	1201

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1202
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1202
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1202
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1202
	Value *<Val>*	[0..1]	Quantity	C8	1203
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1203
	SecondLeg *<ScndLeg>*	[0..1]		C24	1204
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1205
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1205
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1205
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1205
	Details *<Dtls>*	[0..1]			1205
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1206
	Quantity *<Qty>*	[1..1]	Quantity		1206
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1207
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1207
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1207
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1207
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1207
Or}	**Term** *<Term>*	[1..1]		C25	1207
	Quantity *<Qty>*	[0..1]	Quantity		1208
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1208
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1208
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1208
	Value *<Val>*	[0..1]	Quantity	C8	1209
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1209
	Quantity *<Qty>*	[0..1]	±		1210
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1210
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1210
	EffectiveDate *<FctvDt>*	[0..1]	Date		1210
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1210

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1211
	SettlementDate *<SttlmDt>*	[0..*]	Date		1211
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1211
	Compression *<Cmprssn>*	[0..1]	Indicator		1212
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1212
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1212
	Technique *<Tchnq>*	[1..1]	CodeSet		1212
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1213
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1213
	Type *<Tp>*	[0..1]	CodeSet		1214
	Identification *<Id>*	[0..1]			1215
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216
	TradeConfirmation *<TradConf>*	[0..1]	±		1216
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1217
	TradeClearing *<TradClr>*	[0..1]		C28	1217
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1229
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1229
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1229
	InterestRate *<IntrstRate>*	[0..1]		C31	1230
	FirstLeg *<FrstLeg>*	[0..1]			1232
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1233
Or}	**Floating** *<Fltg>*	[1..1]		C34	1234
	Identification *<Id>*	[0..1]	IdentifierSet		1234
	Name *<Nm>*	[0..1]	Text		1235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1235
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1235
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1235
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1235
	Spread *<Sprd>*	[0..1]	±		1236
	DayCount *<DayCnt>*	[0..1]	±		1236
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1236
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1236
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1237
	LastFloatingReset *<LastFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1238
	SecondLeg *<ScndLeg>*	[0..1]			1238
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1238
Or}	**Floating** *<Fltg>*	[1..1]		C34	1239
	Identification *<Id>*	[0..1]	IdentifierSet		1240
	Name *<Nm>*	[0..1]	Text		1240
	Rate *<Rate>*	[0..1]			1240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1240
	Spread *<Sprd>*	[0..1]	±		1241
	DayCount *<DayCnt>*	[0..1]	±		1241
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1241
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1243
	Value <*Val*>	[0..1]	Rate		1243
	Currency <*Ccy*>	[0..1]		C7	1243
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1243
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1244
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1244
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1244
	FixingDate <*FxgDt*>	[0..1]	DateTime		1244
	Commodity <*Cmmdty*>	[0..1]	±		1244
	Option <*Optn*>	[0..1]		C35	1245
	Type <*Tp*>	[0..1]	CodeSet		1246
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1246
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1247
	ExerciseDate <*ExrcDt*>	[0..1]	±		1247
	StrikePrice <*StrkPric*>	[0..1]	±		1247
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1248
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1248
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1249
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1249
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1249
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1250
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1250
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1251
	LoadType <*LdTp*>	[0..1]	CodeSet		1251
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1251
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1252
	DeliveryDate <*DlvryDt*>	[0..1]			1252
	FromDate <*FrDt*>	[0..1]	Date		1252
	ToDate <*ToDt*>	[1..1]	Date		1253
	Duration <*Drtn*>	[0..1]	CodeSet		1253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254
	Credit *<Cdt>*	[0..1]			1254
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256
	OtherPayment *<OthrPmt>*	[0..*]		C39	1257
	PaymentAmount *<PmtAmt>*	[0..1]	±		1257
	PaymentType *<PmtTp>*	[0..1]	±		1258
	PaymentDate *<PmtDt>*	[0..1]	Date		1258
	PaymentPayer *<PmtPyer>*	[0..1]	±		1258
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1258
	Package *<Packg>*	[0..1]		C40	1259
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1259
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1259
	Price *<Pric>*	[0..1]	±		1260
	Spread *<Sprd>*	[0..1]	±		1260
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1260
	Level *<Lvl>*	[0..1]	CodeSet		1261
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1261
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1261
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1262
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1262
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1262

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1262

3.4.2.2.6.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1133
	Identification *<Id>*	[1..1]	±		1134
	Nature *<Ntr>*	[0..1]			1135
{Or	**FinancialInstitution** *<FI>*	[1..1]			1135
	Sector *<Sctr>*	[1..*]			1135
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1137
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1137
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1137
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1138
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1138
{Or	**Direction** *<Drctn>*	[1..1]			1138
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1139
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1139
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1140
	ReportingExemption *<RptgXmptn>*	[0..1]			1140
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1140
	IdentificationType *<IdTp>*	[0..1]	±		1141
	Nature *<Ntr>*	[0..1]			1141
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1144
	Broker *<Brkr>*	[0..1]	±		1145
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1145
	ClearingMember *<ClrMmb>*	[0..1]	±		1145
	Beneficiary *<Bnfcry>*	[0..2]	±		1145
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1146
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1146
	RelationshipRecord *<RltshRcrd>*	[0..*]			1146
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1147
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1147
	RelationshipType *<RltshTp>*	[1..1]			1148
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Description *<Desc>*	[0..1]	Text		1148
	Valuation *<Valtn>*	[0..1]	±	C12	1149
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1149

3.4.2.2.6.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1133
	Identification *<Id>*	[1..1]	±		1134
	Nature *<Ntr>*	[0..1]			1135
{Or	**FinancialInstitution** *<FI>*	[1..1]			1135
	Sector *<Sctr>*	[1..*]			1135
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1137
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1137
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1137
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1138
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1138
{Or	**Direction** *<Drctn>*	[1..1]			1138
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1139
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1139
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1140
	ReportingExemption *<RptgXmptn>*	[0..1]			1140
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1140
	IdentificationType *<IdTp>*	[0..1]	±		1141
	Nature *<Ntr>*	[0..1]			1141
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1144
	Broker *<Brkr>*	[0..1]	±		1145
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1145
	ClearingMember *<ClrMmb>*	[0..1]	±		1145
	Beneficiary *<Bnfcry>*	[0..2]	±		1145
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1146
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1146
	RelationshipRecord *<RltshRcrd>*	[0..*]			1146
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1147
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1147
	RelationshipType *<RltshTp>*	[1..1]			1148
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Description *<Desc>*	[0..1]	Text		1148

3.4.2.2.6.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

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

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1134
	Nature *<Ntr>*	[0..1]			1135
{Or	**FinancialInstitution** *<FI>*	[1..1]			1135
	Sector *<Sctr>*	[1..*]			1135
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1137
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1137
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1137
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1138
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1138
{Or	**Direction** *<Drctn>*	[1..1]			1138
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1139
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1139
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1140
	ReportingExemption *<RptgXmptn>*	[0..1]			1140
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.1.1.1.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.6.1.1.1.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			1135
	Sector <*Sctr*>	[1..*]			1135
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1136
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1136
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1137
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1137
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1137
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1137

3.4.2.2.6.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			1135
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1136
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1136
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1137

3.4.2.2.6.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1136
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1136

3.4.2.2.6.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.6.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.6.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.6.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.6.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.6.1.1.1.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.6.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

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

3.4.2.2.6.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

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

Usage:

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** <*Drctn*>	[1..1]			1138
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1139
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1139

3.4.2.2.6.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

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

Usage:

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1139
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1139

3.4.2.2.6.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.6.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

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

Datatype: "OptionParty3Code" on page 3131

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

3.4.2.2.6.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

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

Datatype: "OptionParty1Code" on page 3131

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

3.4.2.2.6.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.6.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

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

3.4.2.2.6.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

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

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		1140
	Description *<Desc>*	[0..1]	Text		1140

3.4.2.2.6.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.6.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.6.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

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

Impacted by: C11 "OneElementPresentRule"

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		1141
	Nature *<Ntr>*	[0..1]			1141
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1144

Constraints

- **OneElementPresentRule**

  At least one element must be present.

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

3.4.2.2.6.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

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

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.6.1.1.2.2 Nature <Ntr>

Presence: [0..1]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1142
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1144
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1144
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1144

3.4.2.2.6.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1142
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1143

3.4.2.2.6.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1142
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1143

3.4.2.2.6.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "FinancialPartySectorType3Code" on page 3122

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

3.4.2.2.6.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.6.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.6.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.6.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.6.1.1.2.2.4 Other <Othr>

Presence: [1..1]

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

Datatype: "NoReasonCode" on page 3130

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

3.4.2.2.6.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

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

3.4.2.2.6.1.1.3 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

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

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.6.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

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

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

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.6.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

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

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

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

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

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

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

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

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1147
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1147
	RelationshipType *<RltshTp>*	[1..1]			1148
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Description *<Desc>*	[0..1]	Text		1148

3.4.2.2.6.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

3.4.2.2.6.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

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

Datatype: "TradeCounterpartyType1Code" on page 3137

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

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

3.4.2.2.6.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

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

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148

3.4.2.2.6.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.6.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

3.4.2.2.6.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

3.4.2.2.6.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.6.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]		C13	1159
	ContractType <*CtrctTp*>	[0..1]	CodeSet		1161
	AssetClass <*AsstClss*>	[0..1]	CodeSet		1162
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		1162
	ProductIdentification <*PdctId*>	[0..1]		C14	1162
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1163
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1163
	ProductDescription <*PdctDesc*>	[0..1]	Text		1163
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			1163
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1165
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1165
Or	**Basket** <*Bskt*>	[1..1]		C15	1165
	Structurer <*Strr*>	[0..1]	IdentifierSet		1166
	Identification <*Id*>	[0..1]	Text		1166
	Constituents <*Cnsttnts*>	[0..*]			1166
	InstrumentIdentification <*InstrmId*>	[1..1]			1167
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1168
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1168
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1168
	Identification <*Id*>	[1..1]	Text		1168
	Source <*Src*>	[1..1]	Text		1168
	Quantity <*Qty*>	[0..1]	Quantity		1168
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1168
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1169
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1169
Or	**Index** <*Indx*>	[1..1]		C16	1169

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1170
	Name *<Nm>*	[0..1]	Text		1170
	Index *<Indx>*	[0..1]	CodeSet		1170
Or	**Other** *<Othr>*	[1..1]			1170
	Identification *<Id>*	[1..1]	Text		1170
	Source *<Src>*	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1170
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1171
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1171
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1172
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1174
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1174
	TransactionData *<TxData>*	[1..1]		C17	1174
	TransactionIdentification *<TxId>*	[0..1]	±		1183
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1183
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1184
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1184
{Or	**Portfolio** *<Prtfl>*	[1..1]			1185
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1186
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1189
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1189
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1189
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1189
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1190
	FirstLeg *<FrstLeg>*	[0..1]		C21	1191
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193
	SecondLeg *<ScndLeg>*	[0..1]		C22	1193
	Amount *<Amt>*	[0..1]	±		1193
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1195
	FirstLeg *<FrstLeg>*	[0..1]		C24	1197
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1198
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1198

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199
	Details *<Dtls>*	[0..1]			1199
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1200
	Quantity *<Qty>*	[1..1]	Quantity		1200
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1201
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1201
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1201
Or}	**Term** *<Term>*	[1..1]		C25	1201
	Quantity *<Qty>*	[0..1]	Quantity		1202
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1202
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1202
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1202
	Value *<Val>*	[0..1]	Quantity	C8	1203
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1203
	SecondLeg *<ScndLeg>*	[0..1]		C24	1204
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1205
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1205
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1205
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1205
	Details *<Dtls>*	[0..1]			1205
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1206
	Quantity *<Qty>*	[1..1]	Quantity		1206
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1207
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1207
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1207
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1207
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1207
Or}	**Term** *<Term>*	[1..1]		C25	1207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1208
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1208
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1208
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1208
	Value *<Val>*	[0..1]	Quantity	C8	1209
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1209
	Quantity *<Qty>*	[0..1]	±		1210
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1210
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1210
	EffectiveDate *<FctvDt>*	[0..1]	Date		1210
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1210
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1211
	SettlementDate *<SttlmDt>*	[0..*]	Date		1211
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1211
	Compression *<Cmprssn>*	[0..1]	Indicator		1212
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1212
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1212
	Technique *<Tchnq>*	[1..1]	CodeSet		1212
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1213
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1213
	Type *<Tp>*	[0..1]	CodeSet		1214
	Identification *<Id>*	[0..1]			1215
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216
	TradeConfirmation *<TradConf>*	[0..1]	±		1216
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1217
	TradeClearing *<TradClr>*	[0..1]		C28	1217

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1229
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1229
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1229
	InterestRate *<IntrstRate>*	[0..1]		C31	1230
	FirstLeg *<FrstLeg>*	[0..1]			1232
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1233
Or}	**Floating** *<Fltg>*	[1..1]		C34	1234
	Identification *<Id>*	[0..1]	IdentifierSet		1234
	Name *<Nm>*	[0..1]	Text		1235
	Rate *<Rate>*	[0..1]			1235
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1235
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1235
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1235
	Spread *<Sprd>*	[0..1]	±		1236
	DayCount *<DayCnt>*	[0..1]	±		1236
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1236
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1236
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1237
	LastFloatingReset *<LastFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1238
	SecondLeg *<ScndLeg>*	[0..1]			1238
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1238
Or}	**Floating** *<Fltg>*	[1..1]		C34	1239
	Identification *<Id>*	[0..1]	IdentifierSet		1240
	Name *<Nm>*	[0..1]	Text		1240
	Rate *<Rate>*	[0..1]			1240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1240
	Spread *<Sprd>*	[0..1]	±		1241
	DayCount *<DayCnt>*	[0..1]	±		1241
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1241
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1243
	Value *<Val>*	[0..1]	Rate		1243
	Currency *<Ccy>*	[0..1]		C7	1243
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1243
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1244
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1244
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1244
	FixingDate *<FxgDt>*	[0..1]	DateTime		1244
	Commodity *<Cmmdty>*	[0..1]	±		1244
	Option *<Optn>*	[0..1]		C35	1245
	Type *<Tp>*	[0..1]	CodeSet		1246
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1246
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1247
	ExerciseDate *<ExrcDt>*	[0..1]	±		1247
	StrikePrice *<StrkPric>*	[0..1]	±		1247
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1248
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1248
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1249
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1249
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1250
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1251
	LoadType *<LdTp>*	[0..1]	CodeSet		1251
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1251
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1252
	DeliveryDate *<DlvryDt>*	[0..1]			1252
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253
	Duration *<Drtn>*	[0..1]	CodeSet		1253
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254
	Credit *<Cdt>*	[0..1]			1254
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256
	OtherPayment *<OthrPmt>*	[0..*]		C39	1257
	PaymentAmount *<PmtAmt>*	[0..1]	±		1257
	PaymentType *<PmtTp>*	[0..1]	±		1258
	PaymentDate *<PmtDt>*	[0..1]	Date		1258
	PaymentPayer *<PmtPyer>*	[0..1]	±		1258
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1258
	Package *<Packg>*	[0..1]		C40	1259
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1259
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1259

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		1260
	Spread <Sprd>	[0..1]	±		1260
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1260

3.4.2.2.6.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1161
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1162
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1162
	ProductIdentification *<PdctId>*	[0..1]		C14	1162
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1163
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1163
	ProductDescription *<PdctDesc>*	[0..1]	Text		1163
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1163
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1165
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1165
Or	**Basket** *<Bskt>*	[1..1]		C15	1165
	Structurer *<Strr>*	[0..1]	IdentifierSet		1166
	Identification *<Id>*	[0..1]	Text		1166
	Constituents *<Cnsttnts>*	[0..*]			1166
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169
Or	**Index** *<Indx>*	[1..1]		C16	1169
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1170
	Name *<Nm>*	[0..1]	Text		1170

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		1170
Or	**Other** *<Othr>*	[1..1]			1170
	Identification *<Id>*	[1..1]	Text		1170
	Source *<Src>*	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1170
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1171
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1171
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1172
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1174
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1174

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.6.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.6.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.6.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1163
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1163
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1163
	ProductDescription *<PdctDesc>*	[0..1]	Text		1163

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.6.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.6.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.6.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.6.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.6.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1164
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1165
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1165
Or	**Basket** *<Bskt>*	[1..1]		C15	1165
	Structurer *<Strr>*	[0..1]	IdentifierSet		1166
	Identification *<Id>*	[0..1]	Text		1166
	Constituents *<Cnsttnts>*	[0..*]			1166
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169
Or	**Index** *<Indx>*	[1..1]		C16	1169
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1170
	Name *<Nm>*	[0..1]	Text		1170
	Index *<Indx>*	[0..1]	CodeSet		1170
Or	**Other** *<Othr>*	[1..1]			1170
	Identification *<Id>*	[1..1]	Text		1170
	Source *<Src>*	[1..1]	Text		1170
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1170

3.4.2.2.6.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.6.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.6.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1166
	Identification *<Id>*	[0..1]	Text		1166
	Constituents *<Cnsttnts>*	[0..*]			1166
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.6.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.6.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			1167
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168
	Quantity *<Qty>*	[0..1]	Quantity		1168
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1168
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1169
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1169

3.4.2.2.6.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1167
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1168
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1168
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1168
	Identification *<Id>*	[1..1]	Text		1168
	Source *<Src>*	[1..1]	Text		1168

3.4.2.2.6.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.6.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.6.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1168
	Source <*Src*>	[1..1]	Text		1168

3.4.2.2.6.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.6.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.6.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1169
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1169

3.4.2.2.6.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.6.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1170
	Name <*Nm*>	[0..1]	Text		1170
	Index <*Indx*>	[0..1]	CodeSet		1170

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.6.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.6.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.6.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1170
	Source <*Src*>	[1..1]	Text		1170

3.4.2.2.6.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.6.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.6.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.6.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1171
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1172
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1172
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1172
	FixingDate *<FxgDt>*	[0..1]	DateTime		1172

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.6.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.6.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.6.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.6.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.6.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1173
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1173
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1173
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1174
	FixingDate *<FxgDt>*	[0..1]	DateTime		1174

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.6.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.6.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.6.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.6.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.6.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.6.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		1183
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		1183
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		1184
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			1184
{Or	**Portfolio** <*Prtfl*>	[1..1]			1185
{Or	**Code** <*Cd*>	[1..1]	Text		1185
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1186
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1186
{Or	**Portfolio** <*Prtfl*>	[1..1]			1187
	Code <*Cd*>	[1..1]	Text		1187
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1187
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1188
{Or	**Portfolio** <*Prtfl*>	[1..1]			1188
	Code <*Cd*>	[1..1]	Text		1188
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1188
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1189
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1189
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		1189
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		1189
	TransactionPrice <*TxPric*>	[0..1]	±	C18	1189
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	1190
	FirstLeg <*FrstLeg*>	[0..1]		C21	1191
	Amount <*Amt*>	[0..1]	±		1192
	SchedulePeriod <*SchdlPrd*>	[0..*]			1192
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1192
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1192
	Amount <*Amt*>	[1..1]	±		1193
	SecondLeg <*ScndLeg*>	[0..1]		C22	1193
	Amount <*Amt*>	[0..1]	±		1193

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1195
	FirstLeg *<FrstLeg>*	[0..1]		C24	1197
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1198
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1198
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199
	Details *<Dtls>*	[0..1]			1199
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1200
	Quantity *<Qty>*	[1..1]	Quantity		1200
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1201
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1201
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1201
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1201
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1201
Or}	**Term** *<Term>*	[1..1]		C25	1201
	Quantity *<Qty>*	[0..1]	Quantity		1202
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1202
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1202
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1202
	Value *<Val>*	[0..1]	Quantity	C8	1203
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1203
	SecondLeg *<ScndLeg>*	[0..1]		C24	1204
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1205
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1205
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1205
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1205

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details <*Dtls*>	[0..1]			1205
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1206
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207
Or}	**Term** <*Term*>	[1..1]		C25	1207
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209
	Quantity <*Qty*>	[0..1]	±		1210
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1210
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1210
	EffectiveDate <*FctvDt*>	[0..1]	Date		1210
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1210
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1211
	SettlementDate <*SttlmDt*>	[0..*]	Date		1211
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1211
	Compression <*Cmprssn*>	[0..1]	Indicator		1212
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		1212
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			1212
	Technique <*Tchnq*>	[1..1]	CodeSet		1212
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1213
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	1213
	Type <*Tp*>	[0..1]	CodeSet		1214
	Identification <*Id*>	[0..1]			1215

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216
	TradeConfirmation *<TradConf>*	[0..1]	±		1216
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1217
	TradeClearing *<TradClr>*	[0..1]		C28	1217
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1229
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1229
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1229
	InterestRate *<IntrstRate>*	[0..1]		C31	1230
	FirstLeg *<FrstLeg>*	[0..1]			1232
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1233
Or}	**Floating** *<Fltg>*	[1..1]		C34	1234
	Identification *<Id>*	[0..1]	IdentifierSet		1234
	Name *<Nm>*	[0..1]	Text		1235
	Rate *<Rate>*	[0..1]			1235
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1235
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1235
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1235
	Spread *<Sprd>*	[0..1]	±		1236
	DayCount *<DayCnt>*	[0..1]	±		1236
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1236
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1236
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237
	Value *<Val>*	[0..1]	Rate		1237
	LastFloatingReset *<LastFltgRst>*	[0..1]			1237
	Date *<Dt>*	[1..1]	Date		1237

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[0..1]	Rate		1238
	SecondLeg <ScndLeg>	[0..1]			1238
{Or	**Fixed** <Fxd>	[1..1]	±	C32	1238
Or}	**Floating** <Fltg>	[1..1]		C34	1239
	Identification <Id>	[0..1]	IdentifierSet		1240
	Name <Nm>	[0..1]	Text		1240
	Rate <Rate>	[0..1]			1240
{Or	**Code** <Cd>	[1..1]	CodeSet		1240
Or}	**Proprietary** <Prtry>	[1..1]	Text		1240
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1240
	Spread <Sprd>	[0..1]	±		1241
	DayCount <DayCnt>	[0..1]	±		1241
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1241
	ResetFrequency <RstFrqcy>	[0..1]	±		1242
	NextFloatingReset <NxtFltgRst>	[0..1]			1242
	Date <Dt>	[1..1]	Date		1242
	Value <Val>	[0..1]	Rate		1242
	LastFloatingReset <LastFltgRst>	[0..1]			1242
	Date <Dt>	[1..1]	Date		1243
	Value <Val>	[0..1]	Rate		1243
	Currency <Ccy>	[0..1]		C7	1243
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1243
	ExchangeRate <XchgRate>	[0..1]	Rate		1244
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1244
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1244
	FixingDate <FxgDt>	[0..1]	DateTime		1244
	Commodity <Cmmdty>	[0..1]	±		1244
	Option <Optn>	[0..1]		C35	1245
	Type <Tp>	[0..1]	CodeSet		1246
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1246
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1247

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		1247
	StrikePrice *<StrkPric>*	[0..1]	±		1247
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1248
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1248
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1249
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1249
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1250
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1250
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1251
	LoadType *<LdTp>*	[0..1]	CodeSet		1251
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1251
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1252
	DeliveryDate *<DlvryDt>*	[0..1]			1252
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253
	Duration *<Drtn>*	[0..1]	CodeSet		1253
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254
	Credit *<Cdt>*	[0..1]			1254
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPayment *<OthrPmt>*	[0..*]		C39	1257
	PaymentAmount *<PmtAmt>*	[0..1]	±		1257
	PaymentType *<PmtTp>*	[0..1]	±		1258
	PaymentDate *<PmtDt>*	[0..1]	Date		1258
	PaymentPayer *<PmtPyer>*	[0..1]	±		1258
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1258
	Package *<Packg>*	[0..1]		C40	1259
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1259
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1259
	Price *<Pric>*	[0..1]	±		1260
	Spread *<Sprd>*	[0..1]	±		1260
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1260

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.6.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.6.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.6.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1185
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1186
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189

3.4.2.2.6.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		1185
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1186

3.4.2.2.6.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.6.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1186
{Or	**Portfolio** *<Prtfl>*	[1..1]			1187
	Code *<Cd>*	[1..1]	Text		1187
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1187
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1187
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1188
{Or	**Portfolio** *<Prtfl>*	[1..1]			1188
	Code *<Cd>*	[1..1]	Text		1188
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1188
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1189

3.4.2.2.6.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1187
	Code <*Cd*>	[1..1]	Text		1187
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1187
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1187

3.4.2.2.6.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1187
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1187

3.4.2.2.6.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.6.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1188
	Code <*Cd*>	[1..1]	Text		1188
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1188
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1189

3.4.2.2.6.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1188
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1188

3.4.2.2.6.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.6.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.6.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.6.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	1191
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193
	SecondLeg *<ScndLeg>*	[0..1]		C22	1193
	Amount *<Amt>*	[0..1]	±		1193
	SchedulePeriod *<SchdlPrd>*	[0..*]			1194
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1194

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.6.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		1192
	SchedulePeriod *<SchdlPrd>*	[0..*]			1192
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1192
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1192
	Amount *<Amt>*	[1..1]	±		1193

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.6.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.6.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1192
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1192
	Amount <*Amt*>	[1..1]	±		1193

3.4.2.2.6.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.6.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1193
	SchedulePeriod <*SchdlPrd*>	[0..*]			1194
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1194
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1194
	Amount <*Amt*>	[1..1]	±		1194
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1194

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.6.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

3.4.2.2.6.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1194
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1194
	Amount *<Amt>*	[1..1]	±		1194

3.4.2.2.6.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

3.4.2.2.6.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.6.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C24	1197
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1198
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1198
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1199
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1199
	Details <*Dtls*>	[0..1]			1199
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1200
	Quantity <*Qty*>	[1..1]	Quantity		1200
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1201
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1201
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1201
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1201
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1201
Or}	**Term** <*Term*>	[1..1]		C25	1201
	Quantity <*Qty*>	[0..1]	Quantity		1202
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1202
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1202
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1202
	Value <*Val*>	[0..1]	Quantity	C8	1203
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1203
	SecondLeg <*ScndLeg*>	[0..1]		C24	1204
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1205
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1205
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1205
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1205
	Details <*Dtls*>	[0..1]			1205
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1206
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207
Or}	**Term** <*Term*>	[1..1]		C25	1207
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.6.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1198
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1198
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1199
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1199
	Details <*Dtls*>	[0..1]			1199
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1200
	Quantity <*Qty*>	[1..1]	Quantity		1200
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1201
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1201
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1201
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1201
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1201
Or}	**Term** <*Term*>	[1..1]		C25	1201
	Quantity <*Qty*>	[0..1]	Quantity		1202
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1202
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1202
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1202
	Value <*Val*>	[0..1]	Quantity	C8	1203
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1203

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.6.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1199
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1199

3.4.2.2.6.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.6.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1200
	Quantity <*Qty*>	[1..1]	Quantity		1200
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1201
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1201
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1201
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1201
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1201
Or}	**Term** <*Term*>	[1..1]		C25	1201
	Quantity <*Qty*>	[0..1]	Quantity		1202
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1202
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1202
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1202
	Value <*Val*>	[0..1]	Quantity	C8	1203
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1203

3.4.2.2.6.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1200
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1201
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1201
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1201
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1201
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1201

3.4.2.2.6.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1201
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1201

3.4.2.2.6.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.6.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1202
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1202
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1202
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1202
	Value <*Val*>	[0..1]	Quantity	C8	1203
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1203

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.6.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1202
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1202

3.4.2.2.6.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.6.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.6.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.6.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1205
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1205
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1205
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1205
	Details <*Dtls*>	[0..1]			1205
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1206
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207
Or}	**Term** <*Term*>	[1..1]		C25	1207
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.6.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1205
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1205

3.4.2.2.6.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.6.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1206
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207
Or}	**Term** <*Term*>	[1..1]		C25	1207
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209

3.4.2.2.6.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1207
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1207
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1207

3.4.2.2.6.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1207
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1207

3.4.2.2.6.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.6.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1208
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1208
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208
	Value <*Val*>	[0..1]	Quantity	C8	1209
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1209

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.6.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.6.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1208
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1208

3.4.2.2.6.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.6.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.6.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.6.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.6.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.6.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.2.6.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.6.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1212
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1213

3.4.2.2.6.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.6.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1214
	Identification *<Id>*	[0..1]			1215
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1215
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216
	TimeStamp *<TmStmp>*	[0..1]	±		1216
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1216

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.6.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.6.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		1215
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			1215
	Structurer <*Strr*>	[1..1]	IdentifierSet		1216
	Identification <*Id*>	[1..1]	Text		1216

3.4.2.2.6.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.6.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		1216
	Identification *<Id>*	[1..1]	Text		1216

3.4.2.2.6.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.6.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.6.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		3064
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3064

3.4.2.2.6.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1219
	ClearingStatus *<ClrSts>*	[0..1]			1219
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1229

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.6.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.6.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1220
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1224
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226
Or}	**NonCleared** *<NonClrd>*	[1..1]			1226
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229

3.4.2.2.6.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1221
Or}	**Details** *<Dtls>*	[1..1]		C29	1221
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223

3.4.2.2.6.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.6.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1222
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1222
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1222
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1222
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1223
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1223
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1223

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.6.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.6.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.6.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.6.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1224
Or}	**Details** *<Dtls>*	[1..1]		C30	1224
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226

3.4.2.2.6.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.6.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1225
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1225
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1225
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1225
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1226
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1226

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.6.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.6.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.6.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.6.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1227
Or}	**Counterparties** *<CtrPties>*	[1..1]			1227
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229

3.4.2.2.6.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.6.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1227
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1228
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1228
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1228
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1229

3.4.2.2.6.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1228
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1228

3.4.2.2.6.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.6.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1228
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1229

3.4.2.2.6.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.6.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.6.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]			1232
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1233
Or}	**Floating** <*Fltg*>	[1..1]		C34	1234
	Identification <*Id*>	[0..1]	IdentifierSet		1234
	Name <*Nm*>	[0..1]	Text		1235
	Rate <*Rate*>	[0..1]			1235
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1235
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1235
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1235
	Spread <*Sprd*>	[0..1]	±		1236
	DayCount <*DayCnt*>	[0..1]	±		1236
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1236
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1236
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1237
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1237
	LastFloatingReset <*LastFltgRst*>	[0..1]			1237
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1238
	SecondLeg <*ScndLeg*>	[0..1]			1238
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1238
Or}	**Floating** <*Fltg*>	[1..1]		C34	1239
	Identification <*Id*>	[0..1]	IdentifierSet		1240
	Name <*Nm*>	[0..1]	Text		1240
	Rate <*Rate*>	[0..1]			1240
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1240
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1240
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1240
	Spread <*Sprd*>	[0..1]	±		1241
	DayCount <*DayCnt*>	[0..1]	±		1241
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1241

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1243
	Value *<Val>*	[0..1]	Rate		1243

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.6.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1233
Or}	**Floating** <*Fltg*>	[1..1]		C34	1234
	Identification <*Id*>	[0..1]	IdentifierSet		1234
	Name <*Nm*>	[0..1]	Text		1235
	Rate <*Rate*>	[0..1]			1235
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1235
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1235
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1235
	Spread <*Sprd*>	[0..1]	±		1236
	DayCount <*DayCnt*>	[0..1]	±		1236
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1236
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1236
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1237
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1237
	LastFloatingReset <*LastFltgRst*>	[0..1]			1237
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1238

3.4.2.2.6.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.6.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		1234
	Name <*Nm*>	[0..1]	Text		1235
	Rate <*Rate*>	[0..1]			1235
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1235
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1235
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1235
	Spread <*Sprd*>	[0..1]	±		1236
	DayCount <*DayCnt*>	[0..1]	±		1236
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1236
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1236
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1237
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1237
	LastFloatingReset <*LastFltgRst*>	[0..1]			1237
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1238

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.6.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1235
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1235

3.4.2.2.6.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.6.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.6.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.6.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.6.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.6.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.6.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1237

3.4.2.2.6.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.6.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1237
	Value <*Val*>	[0..1]	Rate		1238

3.4.2.2.6.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.6.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1238
Or}	**Floating** *<Fltg>*	[1..1]		C34	1239
	Identification *<Id>*	[0..1]	IdentifierSet		1240
	Name *<Nm>*	[0..1]	Text		1240
	Rate *<Rate>*	[0..1]			1240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1240
	Spread *<Sprd>*	[0..1]	±		1241
	DayCount *<DayCnt>*	[0..1]	±		1241
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1241
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1242
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1242
	Value *<Val>*	[0..1]	Rate		1242
	LastFloatingReset *<LastFltgRst>*	[0..1]			1242
	Date *<Dt>*	[1..1]	Date		1243
	Value *<Val>*	[0..1]	Rate		1243

3.4.2.2.6.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.6.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		1240
	Name <*Nm*>	[0..1]	Text		1240
	Rate <*Rate*>	[0..1]			1240
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1240
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1240
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1240
	Spread <*Sprd*>	[0..1]	±		1241
	DayCount <*DayCnt*>	[0..1]	±		1241
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1241
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1242
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1242
	Date <*Dt*>	[1..1]	Date		1242
	Value <*Val*>	[0..1]	Rate		1242
	LastFloatingReset <*LastFltgRst*>	[0..1]			1242
	Date <*Dt*>	[1..1]	Date		1243
	Value <*Val*>	[0..1]	Rate		1243

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.6.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1240

3.4.2.2.6.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.6.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.6.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.6.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.6.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.6.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.6.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.6.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1242
	Value <*Val*>	[0..1]	Rate		1242

3.4.2.2.6.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.6.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1243
	Value <*Val*>	[0..1]	Rate		1243

3.4.2.2.6.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.6.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1243
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1244
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1244
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1244
	FixingDate <*FxgDt*>	[0..1]	DateTime		1244

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.6.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.6.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.6.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.6.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.6.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

3.4.2.2.6.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1246
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1246
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1247
	ExerciseDate *<ExrcDt>*	[0..1]	±		1247
	StrikePrice *<StrkPric>*	[0..1]	±		1247
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1248
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1248
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1249
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1249
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1249

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.2.6.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.6.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

3.4.2.2.6.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.6.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3083
Or	Unit *<Unit>*	[1..1]	Quantity		3083
Or	Percentage *<Pctg>*	[1..1]	Rate		3083
Or	Yield *<Yld>*	[1..1]	Rate		3083
Or	Decimal *<Dcml>*	[1..1]	Rate		3083
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		3084
Or}	Other *<Othr>*	[1..1]	±	C19	3084

3.4.2.2.6.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		3056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		3056
	Price *<Pric>*	[1..1]	±		3056

3.4.2.2.6.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.6.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.6.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.6.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1250
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1251
	LoadType *<LdTp>*	[0..1]	CodeSet		1251
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1251
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1252
	DeliveryDate *<DlvryDt>*	[0..1]			1252
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253
	Duration *<Drtn>*	[0..1]	CodeSet		1253
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.6.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.6.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.6.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.6.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1252
	DeliveryDate *<DlvryDt>*	[0..1]			1252
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253
	Duration *<Drtn>*	[0..1]	CodeSet		1253
	WeekDay *<WkDay>*	[0..*]	CodeSet		1253
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1254
	QuantityUnit *<QtyUnit>*	[0..1]	±		1254
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1254

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.6.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.6.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1252
	ToDate *<ToDt>*	[1..1]	Date		1253

3.4.2.2.6.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.6.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.6.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.6.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.6.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.6.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1255
	ReferenceParty *<RefPty>*	[0..1]	±		1255
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1255
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1256
	Series *<Srs>*	[0..1]	Quantity		1256
	Version *<Vrsn>*	[0..1]	Quantity		1256
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1256
	Tranche *<Trch>*	[0..1]	±		1256

3.4.2.2.6.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.6.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.6.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.6.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.6.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.6.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.6.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.6.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.6.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1257
	PaymentType <*PmtTp*>	[0..1]	±		1258
	PaymentDate <*PmtDt*>	[0..1]	Date		1258
	PaymentPayer <*PmtPyer*>	[0..1]	±		1258
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1258

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.6.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.6.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.6.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.6.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.6.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.6.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1259
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1259
	Price <*Pric*>	[0..1]	±		1260
	Spread <*Sprd*>	[0..1]	±		1260

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.6.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.6.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.6.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.6.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.6.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.6.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.6.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

3.4.2.2.6.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1262
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1262
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1262

3.4.2.2.6.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.6.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.6.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.7 Compression <Cmprssn>

Presence: [1..1]

Definition: Indicates a compression of the reported contract.

Compression <Cmprssn> contains the following **TradeData42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1274
	Counterparty *<CtrPty>*	[1..1]			1276
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1278
	Identification *<Id>*	[1..1]	±		1279
	Nature *<Ntr>*	[0..1]			1280
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1283
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1283
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1284
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1285
	ReportingExemption *<RptgXmptn>*	[0..1]			1285
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1285
	IdentificationType *<IdTp>*	[0..1]	±		1286
	Nature *<Ntr>*	[0..1]			1286
{Or	**FinancialInstitution** *<FI>*	[1..1]			1287
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1289
	Broker *<Brkr>*	[0..1]	±		1290
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1290
	ClearingMember *<ClrMmb>*	[0..1]	±		1290
	Beneficiary *<Bnfcry>*	[0..2]	±		1290
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1291
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1291
	RelationshipRecord *<RltshRcrd>*	[0..*]			1291
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293
	Valuation *<Valtn>*	[0..1]	±	C12	1294
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1294
	CommonTradeData *<CmonTradData>*	[1..1]			1294
	ContractData *<CtrctData>*	[0..1]		C13	1304
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1306
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1307
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1307
	ProductIdentification *<PdctId>*	[0..1]		C14	1307
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1308
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1308
	ProductDescription *<PdctDesc>*	[0..1]	Text		1308

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1308
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1315
	Name *<Nm>*	[0..1]	Text		1315
	Index *<Indx>*	[0..1]	CodeSet		1315
Or	**Other** *<Othr>*	[1..1]			1315
	Identification *<Id>*	[1..1]	Text		1315
	Source *<Src>*	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1315
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1316
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1316
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1317
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1317

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1317
	FixingDate *<FxgDt>*	[0..1]	DateTime		1317
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1317
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1318
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1318
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1318
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1319
	FixingDate *<FxgDt>*	[0..1]	DateTime		1319
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1319
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1319
	TransactionData *<TxData>*	[1..1]		C17	1319
	TransactionIdentification *<TxId>*	[0..1]	±		1328
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1328
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1329
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1329
{Or	**Portfolio** *<Prtfl>*	[1..1]			1330
{Or	**Code** *<Cd>*	[1..1]	Text		1330
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1331
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1331
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1333
{Or	**Portfolio** *<Prtfl>*	[1..1]			1333
	Code *<Cd>*	[1..1]	Text		1333
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1333
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1334
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1334
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1334

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		1334
	TransactionPrice <TxPric>	[0..1]	±	C18	1334
	NotionalAmount <NtnlAmt>	[0..1]		C20	1335
	FirstLeg <FrstLeg>	[0..1]		C21	1336
	Amount <Amt>	[0..1]	±		1337
	SchedulePeriod <SchdlPrd>	[0..*]			1337
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1337
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1337
	Amount <Amt>	[1..1]	±		1338
	SecondLeg <ScndLeg>	[0..1]		C22	1338
	Amount <Amt>	[0..1]	±		1338
	SchedulePeriod <SchdlPrd>	[0..*]			1339
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1339
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1339
	Amount <Amt>	[1..1]	±		1339
	Currency <Ccy>	[0..1]	CodeSet	C2	1339
	NotionalQuantity <NtnlQty>	[0..1]		C23	1340
	FirstLeg <FrstLeg>	[0..1]		C24	1342
	TotalQuantity <TtlQty>	[0..1]	Quantity		1343
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1343
{Or	**Code** <Cd>	[1..1]	CodeSet		1344
Or}	**Proprietary** <Prtry>	[1..1]	±		1344
	Details <Dtls>	[0..1]			1344
{Or	**SchedulePeriod** <SchdlPrd>	[1..*]			1345
	Quantity <Qty>	[1..1]	Quantity		1345
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1346
{Or	**Code** <Cd>	[1..1]	CodeSet		1346
Or}	**Proprietary** <Prtry>	[1..1]	±		1346
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1346
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1346
Or}	**Term** <Term>	[1..1]		C25	1346

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		1347
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1347
{Or	**Code** <Cd>	[1..1]	CodeSet		1347
Or}	**Proprietary** <Prtry>	[1..1]	±		1347
	Value <Val>	[0..1]	Quantity	C8	1348
	TimeUnit <TmUnit>	[0..1]	CodeSet		1348
	SecondLeg <ScndLeg>	[0..1]		C24	1349
	TotalQuantity <TtlQty>	[0..1]	Quantity		1350
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1350
{Or	**Code** <Cd>	[1..1]	CodeSet		1350
Or}	**Proprietary** <Prtry>	[1..1]	±		1350
	Details <Dtls>	[0..1]			1350
{Or	**SchedulePeriod** <SchdlPrd>	[1..*]			1351
	Quantity <Qty>	[1..1]	Quantity		1351
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1352
{Or	**Code** <Cd>	[1..1]	CodeSet		1352
Or}	**Proprietary** <Prtry>	[1..1]	±		1352
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1352
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1352
Or}	**Term** <Term>	[1..1]		C25	1352
	Quantity <Qty>	[0..1]	Quantity		1353
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1353
{Or	**Code** <Cd>	[1..1]	CodeSet		1353
Or}	**Proprietary** <Prtry>	[1..1]	±		1353
	Value <Val>	[0..1]	Quantity	C8	1354
	TimeUnit <TmUnit>	[0..1]	CodeSet		1354
	Quantity <Qty>	[0..1]	±		1355
	DeliveryType <DlvryTp>	[0..1]	CodeSet		1355
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		1355
	EffectiveDate <FctvDt>	[0..1]	Date		1355
	ExpirationDate <XprtnDt>	[0..1]	Date		1355

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1356
	SettlementDate *<SttlmDt>*	[0..*]	Date		1356
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1356
	Compression *<Cmprssn>*	[0..1]	Indicator		1357
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1357
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1357
	Technique *<Tchnq>*	[1..1]	CodeSet		1357
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1358
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1358
	Type *<Tp>*	[0..1]	CodeSet		1359
	Identification *<Id>*	[0..1]			1360
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361
	TradeConfirmation *<TradConf>*	[0..1]	±		1361
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1362
	TradeClearing *<TradClr>*	[0..1]		C28	1362
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1374
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1374
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1374
	InterestRate *<IntrstRate>*	[0..1]		C31	1375
	FirstLeg *<FrstLeg>*	[0..1]			1377
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1378
Or}	**Floating** *<Fltg>*	[1..1]		C34	1379
	Identification *<Id>*	[0..1]	IdentifierSet		1379
	Name *<Nm>*	[0..1]	Text		1380

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1380
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1380
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1380
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1380
	Spread *<Sprd>*	[0..1]	±		1381
	DayCount *<DayCnt>*	[0..1]	±		1381
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1381
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1381
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1382
	LastFloatingReset *<LastFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1383
	SecondLeg *<ScndLeg>*	[0..1]			1383
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1388
	Value <*Val*>	[0..1]	Rate		1388
	Currency <*Ccy*>	[0..1]		C7	1388
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1388
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1389
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1389
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1389
	FixingDate <*FxgDt*>	[0..1]	DateTime		1389
	Commodity <*Cmmdty*>	[0..1]	±		1389
	Option <*Optn*>	[0..1]		C35	1390
	Type <*Tp*>	[0..1]	CodeSet		1391
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1391
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1392
	ExerciseDate <*ExrcDt*>	[0..1]	±		1392
	StrikePrice <*StrkPric*>	[0..1]	±		1392
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1393
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1393
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1394
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1394
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1394
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1395
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1395
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1396
	LoadType <*LdTp*>	[0..1]	CodeSet		1396
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1396
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1397
	DeliveryDate <*DlvryDt*>	[0..1]			1397
	FromDate <*FrDt*>	[0..1]	Date		1397
	ToDate <*ToDt*>	[1..1]	Date		1398
	Duration <*Drtn*>	[0..1]	CodeSet		1398

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399
	Credit *<Cdt>*	[0..1]			1399
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401
	OtherPayment *<OthrPmt>*	[0..*]		C39	1402
	PaymentAmount *<PmtAmt>*	[0..1]	±		1402
	PaymentType *<PmtTp>*	[0..1]	±		1403
	PaymentDate *<PmtDt>*	[0..1]	Date		1403
	PaymentPayer *<PmtPyer>*	[0..1]	±		1403
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1403
	Package *<Packg>*	[0..1]		C40	1404
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1404
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1404
	Price *<Pric>*	[0..1]	±		1405
	Spread *<Sprd>*	[0..1]	±		1405
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1405
	Level *<Lvl>*	[0..1]	CodeSet		1406
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1406
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1406
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1407
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1407
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1407

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1407

3.4.2.2.7.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1276
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1278
	Identification *<Id>*	[1..1]	±		1279
	Nature *<Ntr>*	[0..1]			1280
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1283
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1283
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1284
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1285
	ReportingExemption *<RptgXmptn>*	[0..1]			1285
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1285
	IdentificationType *<IdTp>*	[0..1]	±		1286
	Nature *<Ntr>*	[0..1]			1286
{Or	**FinancialInstitution** *<FI>*	[1..1]			1287
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1289
	Broker *<Brkr>*	[0..1]	±		1290
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1290
	ClearingMember *<ClrMmb>*	[0..1]	±		1290
	Beneficiary *<Bnfcry>*	[0..2]	±		1290
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1291
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1291
	RelationshipRecord *<RltshRcrd>*	[0..*]			1291
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293
	Valuation *<Valtn>*	[0..1]	±	C12	1294
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1294

3.4.2.2.7.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1278
	Identification *<Id>*	[1..1]	±		1279
	Nature *<Ntr>*	[0..1]			1280
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1283
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1283
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1284
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1285
	ReportingExemption *<RptgXmptn>*	[0..1]			1285
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1285
	IdentificationType *<IdTp>*	[0..1]	±		1286
	Nature *<Ntr>*	[0..1]			1286
{Or	**FinancialInstitution** *<FI>*	[1..1]			1287
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1289
	Broker *<Brkr>*	[0..1]	±		1290
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1290
	ClearingMember *<ClrMmb>*	[0..1]	±		1290
	Beneficiary *<Bnfcry>*	[0..2]	±		1290
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1291
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1291
	RelationshipRecord *<RltshRcrd>*	[0..*]			1291
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293

3.4.2.2.7.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C10 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1279
	Nature *<Ntr>*	[0..1]			1280
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1283
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1283
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1284
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1285
	ReportingExemption *<RptgXmptn>*	[0..1]			1285
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.7.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1280
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1282
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1282
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1282

3.4.2.2.7.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1280
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1282

3.4.2.2.7.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1281
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1281

3.4.2.2.7.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.7.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.7.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.7.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

3.4.2.2.7.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			1283
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1284

3.4.2.2.7.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1284
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1284

3.4.2.2.7.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.7.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.7.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.2.2.7.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.7.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.7.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		1285
	Description *<Desc>*	[0..1]	Text		1285

3.4.2.2.7.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.7.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.7.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C11 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		1286
	Nature <*Ntr*>	[0..1]			1286
{Or	**FinancialInstitution** <*FI*>	[1..1]			1287
	Sector <*Sctr*>	[1..*]			1287
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1287
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1288
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1289
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1289
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1289
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		1289

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

3.4.2.2.7.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.7.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1287
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1289
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1289
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1289

3.4.2.2.7.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1287
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1288

3.4.2.2.7.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1287
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1288

3.4.2.2.7.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.7.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.7.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.7.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.7.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1292
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1292
	RelationshipType *<RltshTp>*	[1..1]			1293
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293
	Description *<Desc>*	[0..1]	Text		1293

3.4.2.2.7.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.7.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.7.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1293
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1293

3.4.2.2.7.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.7.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

3.4.2.2.7.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

3.4.2.2.7.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.7.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	1304
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1306
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1307
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1307
	ProductIdentification *<PdctId>*	[0..1]		C14	1307
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1308
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1308
	ProductDescription *<PdctDesc>*	[0..1]	Text		1308
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1308
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1315
	Name <*Nm*>	[0..1]	Text		1315
	Index <*Indx*>	[0..1]	CodeSet		1315
Or	**Other** <*Othr*>	[1..1]			1315
	Identification <*Id*>	[1..1]	Text		1315
	Source <*Src*>	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		1315
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	1316
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1316
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1317
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1317
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1317
	FixingDate <*FxgDt*>	[0..1]	DateTime		1317
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1317
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1318
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1318
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1318
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1319
	FixingDate <*FxgDt*>	[0..1]	DateTime		1319
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	1319
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		1319
	TransactionData <*TxData*>	[1..1]		C17	1319
	TransactionIdentification <*TxId*>	[0..1]	±		1328
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		1328
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		1329
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			1329
{Or	**Portfolio** <*Prtfl*>	[1..1]			1330
{Or	**Code** <*Cd*>	[1..1]	Text		1330
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1331
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1333
{Or	**Portfolio** *<Prtfl>*	[1..1]			1333
	Code *<Cd>*	[1..1]	Text		1333
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1333
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1334
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1334
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1334
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1334
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1334
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1335
	FirstLeg *<FrstLeg>*	[0..1]		C21	1336
	Amount *<Amt>*	[0..1]	±		1337
	SchedulePeriod *<SchdlPrd>*	[0..*]			1337
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1337
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1337
	Amount *<Amt>*	[1..1]	±		1338
	SecondLeg *<ScndLeg>*	[0..1]		C22	1338
	Amount *<Amt>*	[0..1]	±		1338
	SchedulePeriod *<SchdlPrd>*	[0..*]			1339
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1339
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1339
	Amount *<Amt>*	[1..1]	±		1339
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1339
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1340
	FirstLeg *<FrstLeg>*	[0..1]		C24	1342
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1343
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1343

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1344
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1344
	Details *<Dtls>*	[0..1]			1344
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1345
	Quantity *<Qty>*	[1..1]	Quantity		1345
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1346
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1346
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1346
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1346
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1346
Or}	**Term** *<Term>*	[1..1]		C25	1346
	Quantity *<Qty>*	[0..1]	Quantity		1347
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1347
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1347
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1347
	Value *<Val>*	[0..1]	Quantity	C8	1348
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348
	SecondLeg *<ScndLeg>*	[0..1]		C24	1349
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1350
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1350
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1350
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1350
	Details *<Dtls>*	[0..1]			1350
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1351
	Quantity *<Qty>*	[1..1]	Quantity		1351
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1352
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1352
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1352
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1352
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1352
Or}	**Term** *<Term>*	[1..1]		C25	1352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1353
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1353
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353
	Value *<Val>*	[0..1]	Quantity	C8	1354
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1354
	Quantity *<Qty>*	[0..1]	±		1355
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1355
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1355
	EffectiveDate *<FctvDt>*	[0..1]	Date		1355
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1355
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1356
	SettlementDate *<SttlmDt>*	[0..*]	Date		1356
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1356
	Compression *<Cmprssn>*	[0..1]	Indicator		1357
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1357
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1357
	Technique *<Tchnq>*	[1..1]	CodeSet		1357
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1358
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1358
	Type *<Tp>*	[0..1]	CodeSet		1359
	Identification *<Id>*	[0..1]			1360
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361
	TradeConfirmation *<TradConf>*	[0..1]	±		1361
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1362
	TradeClearing *<TradClr>*	[0..1]		C28	1362

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1374
	BlockTradeElection <*BlckTradElctn*>	[0..1]	Indicator		1374
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		1374
	InterestRate <*IntrstRate*>	[0..1]		C31	1375
	FirstLeg <*FrstLeg*>	[0..1]			1377
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1378
Or}	**Floating** <*Fltg*>	[1..1]		C34	1379
	Identification <*Id*>	[0..1]	IdentifierSet		1379
	Name <*Nm*>	[0..1]	Text		1380
	Rate <*Rate*>	[0..1]			1380
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1380
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1380
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1380
	Spread <*Sprd*>	[0..1]	±		1381
	DayCount <*DayCnt*>	[0..1]	±		1381
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1381
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1381
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1382
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1382
	LastFloatingReset <*LastFltgRst*>	[0..1]			1382
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1383
	SecondLeg <*ScndLeg*>	[0..1]			1383
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1383
Or}	**Floating** <*Fltg*>	[1..1]		C34	1384
	Identification <*Id*>	[0..1]	IdentifierSet		1385
	Name <*Nm*>	[0..1]	Text		1385
	Rate <*Rate*>	[0..1]			1385
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1385
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1385

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388
	Currency *<Ccy>*	[0..1]		C7	1388
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1388
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1389
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1389
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1389
	FixingDate *<FxgDt>*	[0..1]	DateTime		1389
	Commodity *<Cmmdty>*	[0..1]	±		1389
	Option *<Optn>*	[0..1]		C35	1390
	Type *<Tp>*	[0..1]	CodeSet		1391
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1391
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1392
	ExerciseDate *<ExrcDt>*	[0..1]	±		1392
	StrikePrice *<StrkPric>*	[0..1]	±		1392
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1393
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1393
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1394
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1394
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1395

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1395
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1396
	LoadType *<LdTp>*	[0..1]	CodeSet		1396
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1396
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1397
	DeliveryDate *<DlvryDt>*	[0..1]			1397
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398
	Duration *<Drtn>*	[0..1]	CodeSet		1398
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399
	Credit *<Cdt>*	[0..1]			1399
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401
	OtherPayment *<OthrPmt>*	[0..*]		C39	1402
	PaymentAmount *<PmtAmt>*	[0..1]	±		1402
	PaymentType *<PmtTp>*	[0..1]	±		1403
	PaymentDate *<PmtDt>*	[0..1]	Date		1403
	PaymentPayer *<PmtPyer>*	[0..1]	±		1403
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1403
	Package *<Packg>*	[0..1]		C40	1404
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1404
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		1405
	Spread <*Sprd*>	[0..1]	±		1405
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1405

3.4.2.2.7.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1306
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1307
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1307
	ProductIdentification *<PdctId>*	[0..1]		C14	1307
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1308
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1308
	ProductDescription *<PdctDesc>*	[0..1]	Text		1308
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1308
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1315
	Name *<Nm>*	[0..1]	Text		1315

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		1315
Or	**Other** *<Othr>*	[1..1]			1315
	Identification *<Id>*	[1..1]	Text		1315
	Source *<Src>*	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1315
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1316
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1316
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1317
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1317
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1317
	FixingDate *<FxgDt>*	[0..1]	DateTime		1317
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1317
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1318
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1318
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1318
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1319
	FixingDate *<FxgDt>*	[0..1]	DateTime		1319
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1319
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1319

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.7.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.7.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.7.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1308
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1308
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1308
	ProductDescription <*PdctDesc*>	[0..1]	Text		1308

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.7.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.7.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.7.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.7.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.7.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1309
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1310
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1310
Or	**Basket** *<Bskt>*	[1..1]		C15	1310
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314
Or	**Index** *<Indx>*	[1..1]		C16	1314
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1315
	Name *<Nm>*	[0..1]	Text		1315
	Index *<Indx>*	[0..1]	CodeSet		1315
Or	**Other** *<Othr>*	[1..1]			1315
	Identification *<Id>*	[1..1]	Text		1315
	Source *<Src>*	[1..1]	Text		1315
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1315

3.4.2.2.7.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.7.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.7.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1311
	Identification *<Id>*	[0..1]	Text		1311
	Constituents *<Cnsttnts>*	[0..*]			1311
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.7.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.7.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			1312
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313
	Quantity *<Qty>*	[0..1]	Quantity		1313
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1313
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1314
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1314

3.4.2.2.7.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1312
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1313
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1313
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1313
	Identification *<Id>*	[1..1]	Text		1313
	Source *<Src>*	[1..1]	Text		1313

3.4.2.2.7.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.7.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.7.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1313
	Source <*Src*>	[1..1]	Text		1313

3.4.2.2.7.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.7.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.7.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1314
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1314

3.4.2.2.7.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1315
	Name <*Nm*>	[0..1]	Text		1315
	Index <*Indx*>	[0..1]	CodeSet		1315

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.7.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.7.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.7.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1315
	Source <*Src*>	[1..1]	Text		1315

3.4.2.2.7.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.7.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.7.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.7.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1316
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1317
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1317
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1317
	FixingDate *<FxgDt>*	[0..1]	DateTime		1317

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.7.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.7.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.7.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.7.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.7.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1318
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1318
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1318
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1319
	FixingDate <*FxgDt*>	[0..1]	DateTime		1319

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.7.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.7.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.7.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.7.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.7.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.7.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		1328
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1328
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1329
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1329
{Or	**Portfolio** *<Prtfl>*	[1..1]			1330
{Or	**Code** *<Cd>*	[1..1]	Text		1330
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1331
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1331
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1333
{Or	**Portfolio** *<Prtfl>*	[1..1]			1333
	Code *<Cd>*	[1..1]	Text		1333
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1333
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1334
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1334
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1334
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1334
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1334
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1335
	FirstLeg *<FrstLeg>*	[0..1]		C21	1336
	Amount *<Amt>*	[0..1]	±		1337
	SchedulePeriod *<SchdlPrd>*	[0..*]			1337
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1337
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1337
	Amount *<Amt>*	[1..1]	±		1338
	SecondLeg *<ScndLeg>*	[0..1]		C22	1338
	Amount *<Amt>*	[0..1]	±		1338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			1339
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1339
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1339
	Amount *<Amt>*	[1..1]	±		1339
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1339
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1340
	FirstLeg *<FrstLeg>*	[0..1]		C24	1342
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1343
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1343
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1344
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1344
	Details *<Dtls>*	[0..1]			1344
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1345
	Quantity *<Qty>*	[1..1]	Quantity		1345
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1346
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1346
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1346
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1346
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1346
Or}	**Term** *<Term>*	[1..1]		C25	1346
	Quantity *<Qty>*	[0..1]	Quantity		1347
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1347
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1347
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1347
	Value *<Val>*	[0..1]	Quantity	C8	1348
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348
	SecondLeg *<ScndLeg>*	[0..1]		C24	1349
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1350
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1350
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1350
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1350

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details <Dtls>	[0..1]			1350
{Or	**SchedulePeriod** <SchdlPrd>	[1..*]			1351
	Quantity <Qty>	[1..1]	Quantity		1351
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1352
{Or	**Code** <Cd>	[1..1]	CodeSet		1352
Or}	**Proprietary** <Prtry>	[1..1]	±		1352
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1352
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1352
Or}	**Term** <Term>	[1..1]		C25	1352
	Quantity <Qty>	[0..1]	Quantity		1353
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1353
{Or	**Code** <Cd>	[1..1]	CodeSet		1353
Or}	**Proprietary** <Prtry>	[1..1]	±		1353
	Value <Val>	[0..1]	Quantity	C8	1354
	TimeUnit <TmUnit>	[0..1]	CodeSet		1354
	Quantity <Qty>	[0..1]	±		1355
	DeliveryType <DlvryTp>	[0..1]	CodeSet		1355
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		1355
	EffectiveDate <FctvDt>	[0..1]	Date		1355
	ExpirationDate <XprtnDt>	[0..1]	Date		1355
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		1356
	SettlementDate <SttlmDt>	[0..*]	Date		1356
	MasterAgreement <MstrAgrmt>	[0..1]	±	C26	1356
	Compression <Cmprssn>	[0..1]	Indicator		1357
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		1357
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			1357
	Technique <Tchnq>	[1..1]	CodeSet		1357
	ServiceProvider <SvcPrvdr>	[0..1]	±		1358
	DerivativeEvent <DerivEvt>	[0..1]		C27	1358
	Type <Tp>	[0..1]	CodeSet		1359
	Identification <Id>	[0..1]			1360

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361
	TradeConfirmation *<TradConf>*	[0..1]	±		1361
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1362
	TradeClearing *<TradClr>*	[0..1]		C28	1362
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1374
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1374
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1374
	InterestRate *<IntrstRate>*	[0..1]		C31	1375
	FirstLeg *<FrstLeg>*	[0..1]			1377
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1378
Or}	**Floating** *<Fltg>*	[1..1]		C34	1379
	Identification *<Id>*	[0..1]	IdentifierSet		1379
	Name *<Nm>*	[0..1]	Text		1380
	Rate *<Rate>*	[0..1]			1380
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1380
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1380
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1380
	Spread *<Sprd>*	[0..1]	±		1381
	DayCount *<DayCnt>*	[0..1]	±		1381
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1381
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1381
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1382
	LastFloatingReset *<LastFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		1383
	SecondLeg *<ScndLeg>*	[0..1]			1383
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388
	Currency *<Ccy>*	[0..1]		C7	1388
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1388
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1389
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1389
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1389
	FixingDate *<FxgDt>*	[0..1]	DateTime		1389
	Commodity *<Cmmdty>*	[0..1]	±		1389
	Option *<Optn>*	[0..1]		C35	1390
	Type *<Tp>*	[0..1]	CodeSet		1391
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1391
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1392

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		1392
	StrikePrice *<StrkPric>*	[0..1]	±		1392
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1393
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1393
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1394
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1394
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1395
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1395
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1396
	LoadType *<LdTp>*	[0..1]	CodeSet		1396
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1396
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1397
	DeliveryDate *<DlvryDt>*	[0..1]			1397
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398
	Duration *<Drtn>*	[0..1]	CodeSet		1398
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399
	Credit *<Cdt>*	[0..1]			1399
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	1402
	PaymentAmount <*PmtAmt*>	[0..1]	±		1402
	PaymentType <*PmtTp*>	[0..1]	±		1403
	PaymentDate <*PmtDt*>	[0..1]	Date		1403
	PaymentPayer <*PmtPyer*>	[0..1]	±		1403
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1403
	Package <*Packg*>	[0..1]		C40	1404
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1404
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1404
	Price <*Pric*>	[0..1]	±		1405
	Spread <*Sprd*>	[0..1]	±		1405
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1405

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.7.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.7.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.7.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1330
{Or	**Code** <*Cd*>	[1..1]	Text		1330
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1331
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1331
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1331
{Or	**Portfolio** <*Prtfl*>	[1..1]			1332
	Code <*Cd*>	[1..1]	Text		1332
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1332
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1333
{Or	**Portfolio** <*Prtfl*>	[1..1]			1333
	Code <*Cd*>	[1..1]	Text		1333
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1333
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1334

3.4.2.2.7.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		1330
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1331

3.4.2.2.7.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.7.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1331
{Or	**Portfolio** <*Prtfl*>	[1..1]			1332
	Code <*Cd*>	[1..1]	Text		1332
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1332
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1332
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1333
{Or	**Portfolio** <*Prtfl*>	[1..1]			1333
	Code <*Cd*>	[1..1]	Text		1333
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1333
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1334

3.4.2.2.7.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1332
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1332

3.4.2.2.7.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1332
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1332

3.4.2.2.7.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.7.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1333
	Code <*Cd*>	[1..1]	Text		1333
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1333
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1334

3.4.2.2.7.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1333
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1333

3.4.2.2.7.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.7.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.7.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.7.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	1336
	Amount *<Amt>*	[0..1]	±		1337
	SchedulePeriod *<SchdlPrd>*	[0..*]			1337
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1337
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1337
	Amount *<Amt>*	[1..1]	±		1338
	SecondLeg *<ScndLeg>*	[0..1]		C22	1338
	Amount *<Amt>*	[0..1]	±		1338
	SchedulePeriod *<SchdlPrd>*	[0..*]			1339
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1339
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1339
	Amount *<Amt>*	[1..1]	±		1339
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1339

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.7.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		1337
	SchedulePeriod *<SchdlPrd>*	[0..*]			1337
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1337
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1337
	Amount *<Amt>*	[1..1]	±		1338

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.7.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.7.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1337
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1337
	Amount <*Amt*>	[1..1]	±		1338

3.4.2.2.7.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.7.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1338
	SchedulePeriod <*SchdlPrd*>	[0..*]			1339
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1339
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1339
	Amount <*Amt*>	[1..1]	±		1339
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1339

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.7.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.7.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1339
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1339
	Amount <*Amt*>	[1..1]	±		1339

3.4.2.2.7.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.7.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.7.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	1342
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1343
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1343
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1344
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1344
	Details *<Dtls>*	[0..1]			1344
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1345
	Quantity *<Qty>*	[1..1]	Quantity		1345
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1346
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1346
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1346
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1346
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1346
Or}	**Term** *<Term>*	[1..1]		C25	1346
	Quantity *<Qty>*	[0..1]	Quantity		1347
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1347
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1347
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1347
	Value *<Val>*	[0..1]	Quantity	C8	1348
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348
	SecondLeg *<ScndLeg>*	[0..1]		C24	1349
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1350
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1350
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1350
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1350
	Details *<Dtls>*	[0..1]			1350
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1351
	Quantity *<Qty>*	[1..1]	Quantity		1351
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1352
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1352
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1352
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1352
Or}	**Term** *<Term>*	[1..1]		C25	1352
	Quantity *<Qty>*	[0..1]	Quantity		1353
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1353
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353
	Value *<Val>*	[0..1]	Quantity	C8	1354
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1354

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.7.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1343
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1343
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1344
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1344
	Details *<Dtls>*	[0..1]			1344
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1345
	Quantity *<Qty>*	[1..1]	Quantity		1345
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1346
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1346
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1346
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1346
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1346
Or}	**Term** *<Term>*	[1..1]		C25	1346
	Quantity *<Qty>*	[0..1]	Quantity		1347
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1347
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1347
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1347
	Value *<Val>*	[0..1]	Quantity	C8	1348
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.7.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1344
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1344

3.4.2.2.7.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1345
	Quantity <*Qty*>	[1..1]	Quantity		1345
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1346
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1346
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1346
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1346
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1346
Or}	**Term** <*Term*>	[1..1]		C25	1346
	Quantity <*Qty*>	[0..1]	Quantity		1347
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1347
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1347
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1347
	Value <*Val*>	[0..1]	Quantity	C8	1348
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1348

3.4.2.2.7.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1345
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1346
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1346
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1346
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1346
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1346

3.4.2.2.7.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1346
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1346

3.4.2.2.7.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1347
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1347
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1347
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1347
	Value <*Val*>	[0..1]	Quantity	C8	1348
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.7.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1347
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1347

3.4.2.2.7.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.7.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.7.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1350
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1350
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1350
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1350
	Details <*Dtls*>	[0..1]			1350
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1351
	Quantity <*Qty*>	[1..1]	Quantity		1351
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1352
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1352
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1352
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1352
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1352
Or}	**Term** <*Term*>	[1..1]		C25	1352
	Quantity <*Qty*>	[0..1]	Quantity		1353
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1353
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1353
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1353
	Value <*Val*>	[0..1]	Quantity	C8	1354
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1354

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.7.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1350
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1350

3.4.2.2.7.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1351
	Quantity <*Qty*>	[1..1]	Quantity		1351
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1352
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1352
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1352
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1352
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1352
Or}	**Term** <*Term*>	[1..1]		C25	1352
	Quantity <*Qty*>	[0..1]	Quantity		1353
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1353
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1353
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1353
	Value <*Val*>	[0..1]	Quantity	C8	1354
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1354

3.4.2.2.7.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1351
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1352
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1352
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1352
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1352
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1352

3.4.2.2.7.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1352
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1352

3.4.2.2.7.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.7.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1353
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1353
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353
	Value *<Val>*	[0..1]	Quantity	C8	1354
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1354

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.7.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.7.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1353
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1353

3.4.2.2.7.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.7.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.7.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.7.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.7.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.7.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.2.7.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.7.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1357
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1358

3.4.2.2.7.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.7.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1359
	Identification *<Id>*	[0..1]			1360
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361
	TimeStamp *<TmStmp>*	[0..1]	±		1361
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1361

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.7.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.7.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1360
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1360
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361

3.4.2.2.7.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.7.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		1361
	Identification *<Id>*	[1..1]	Text		1361

3.4.2.2.7.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.7.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.7.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.7.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1364
	ClearingStatus *<ClrSts>*	[0..1]			1364
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1374

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.7.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.7.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1365
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1369
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371
Or}	**NonCleared** *<NonClrd>*	[1..1]			1371
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374

3.4.2.2.7.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1366
Or}	**Details** *<Dtls>*	[1..1]		C29	1366
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368

3.4.2.2.7.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1367
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1367
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1367
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1367
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1368
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1368
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1368

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.7.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.7.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.7.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.7.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1369
Or}	**Details** *<Dtls>*	[1..1]		C30	1369
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371

3.4.2.2.7.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1370
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1370
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1370
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1370
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1371
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1371

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.7.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.7.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.7.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.7.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1372
Or}	**Counterparties** *<CtrPties>*	[1..1]			1372
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374

3.4.2.2.7.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.7.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1372
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1373
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374

3.4.2.2.7.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1373

3.4.2.2.7.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.7.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1373
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1374

3.4.2.2.7.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.7.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.7.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1377
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1378
Or}	**Floating** *<Fltg>*	[1..1]		C34	1379
	Identification *<Id>*	[0..1]	IdentifierSet		1379
	Name *<Nm>*	[0..1]	Text		1380
	Rate *<Rate>*	[0..1]			1380
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1380
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1380
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1380
	Spread *<Sprd>*	[0..1]	±		1381
	DayCount *<DayCnt>*	[0..1]	±		1381
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1381
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1381
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1382
	LastFloatingReset *<LastFltgRst>*	[0..1]			1382
	Date *<Dt>*	[1..1]	Date		1382
	Value *<Val>*	[0..1]	Rate		1383
	SecondLeg *<ScndLeg>*	[0..1]			1383
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.7.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1378
Or}	**Floating** <*Fltg*>	[1..1]		C34	1379
	Identification <*Id*>	[0..1]	IdentifierSet		1379
	Name <*Nm*>	[0..1]	Text		1380
	Rate <*Rate*>	[0..1]			1380
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1380
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1380
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1380
	Spread <*Sprd*>	[0..1]	±		1381
	DayCount <*DayCnt*>	[0..1]	±		1381
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1381
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1381
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1382
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1382
	LastFloatingReset <*LastFltgRst*>	[0..1]			1382
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1383

3.4.2.2.7.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.7.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		1379
	Name <*Nm*>	[0..1]	Text		1380
	Rate <*Rate*>	[0..1]			1380
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1380
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1380
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1380
	Spread <*Sprd*>	[0..1]	±		1381
	DayCount <*DayCnt*>	[0..1]	±		1381
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1381
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1381
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1382
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1382
	LastFloatingReset <*LastFltgRst*>	[0..1]			1382
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.7.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1380
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1380

3.4.2.2.7.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.7.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.7.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.7.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.7.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.7.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.7.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1382

3.4.2.2.7.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.7.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1382
	Value <*Val*>	[0..1]	Rate		1383

3.4.2.2.7.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.7.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1383
Or}	**Floating** *<Fltg>*	[1..1]		C34	1384
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388

3.4.2.2.7.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.7.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1385
	Name *<Nm>*	[0..1]	Text		1385
	Rate *<Rate>*	[0..1]			1385
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1385
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1385
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1385
	Spread *<Sprd>*	[0..1]	±		1386
	DayCount *<DayCnt>*	[0..1]	±		1386
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1386
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1387
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387
	LastFloatingReset *<LastFltgRst>*	[0..1]			1387
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.7.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1385
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1385

3.4.2.2.7.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.7.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.7.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.7.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.7.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.7.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.7.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.7.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1387
	Value *<Val>*	[0..1]	Rate		1387

3.4.2.2.7.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.7.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1388
	Value *<Val>*	[0..1]	Rate		1388

3.4.2.2.7.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.7.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1388
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1389
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1389
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1389
	FixingDate *<FxgDt>*	[0..1]	DateTime		1389

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.7.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.7.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.7.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.7.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.7.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.7.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1391
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1391
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1392
	ExerciseDate *<ExrcDt>*	[0..1]	±		1392
	StrikePrice *<StrkPric>*	[0..1]	±		1392
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1393
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1393
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1394
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1394
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1394

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.2.7.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.7.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

3.4.2.2.7.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.7.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.7.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

3.4.2.2.7.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.7.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.7.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.7.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1395
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1396
	LoadType <*LdTp*>	[0..1]	CodeSet		1396
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1396
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1397
	DeliveryDate <*DlvryDt*>	[0..1]			1397
	FromDate <*FrDt*>	[0..1]	Date		1397
	ToDate <*ToDt*>	[1..1]	Date		1398
	Duration <*Drtn*>	[0..1]	CodeSet		1398
	WeekDay <*WkDay*>	[0..*]	CodeSet		1398
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1399
	QuantityUnit <*QtyUnit*>	[0..1]	±		1399
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.7.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.7.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.7.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.7.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1397
	DeliveryDate *<DlvryDt>*	[0..1]			1397
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398
	Duration *<Drtn>*	[0..1]	CodeSet		1398
	WeekDay *<WkDay>*	[0..*]	CodeSet		1398
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1399
	QuantityUnit *<QtyUnit>*	[0..1]	±		1399
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1399

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.7.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.7.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1397
	ToDate *<ToDt>*	[1..1]	Date		1398

3.4.2.2.7.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.7.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.7.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.7.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.7.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.7.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1400
	ReferenceParty *<RefPty>*	[0..1]	±		1400
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1400
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1401
	Series *<Srs>*	[0..1]	Quantity		1401
	Version *<Vrsn>*	[0..1]	Quantity		1401
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1401
	Tranche *<Trch>*	[0..1]	±		1401

3.4.2.2.7.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.7.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.7.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.7.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.7.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.7.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.7.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.7.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.7.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1402
	PaymentType <*PmtTp*>	[0..1]	±		1403
	PaymentDate <*PmtDt*>	[0..1]	Date		1403
	PaymentPayer <*PmtPyer*>	[0..1]	±		1403
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1403

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.7.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.7.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.7.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.7.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.7.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.7.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1404
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1404
	Price *<Pric>*	[0..1]	±		1405
	Spread *<Sprd>*	[0..1]	±		1405

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.7.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.7.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.7.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.7.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.7.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.7.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.7.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

3.4.2.2.7.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1407
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1407
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1407

3.4.2.2.7.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.7.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.7.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.8 Error <Err>

Presence: [1..1]

Definition: Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake or a cancellation of duplicate report.

Error <Err> contains the following **TradeData42** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1419
	Counterparty *<CtrPty>*	[1..1]			1421
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1423
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1430
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434
	Broker *<Brkr>*	[0..1]	±		1435
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1435
	ClearingMember *<ClrMmb>*	[0..1]	±		1435
	Beneficiary *<Bnfcry>*	[0..2]	±		1435
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1436
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1436
	RelationshipRecord *<RltshRcrd>*	[0..*]			1436
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438
	Valuation *<Valtn>*	[0..1]	±	C12	1439
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1439
	CommonTradeData *<CmonTradData>*	[1..1]			1439
	ContractData *<CtrctData>*	[0..1]		C13	1449
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1451
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1452
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1452
	ProductIdentification *<PdctId>*	[0..1]		C14	1452
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1453
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1453
	ProductDescription *<PdctDesc>*	[0..1]	Text		1453

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1453
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455
Or	**Basket** *<Bskt>*	[1..1]		C15	1455
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459
Or	**Index** *<Indx>*	[1..1]		C16	1459
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1460
	Name *<Nm>*	[0..1]	Text		1460
	Index *<Indx>*	[0..1]	CodeSet		1460
Or	**Other** *<Othr>*	[1..1]			1460
	Identification *<Id>*	[1..1]	Text		1460
	Source *<Src>*	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1460
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1461
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1461
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1462
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1462

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1462
	FixingDate *<FxgDt>*	[0..1]	DateTime		1462
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1462
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1463
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1463
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1463
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1464
	FixingDate *<FxgDt>*	[0..1]	DateTime		1464
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1464
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1464
	TransactionData *<TxData>*	[1..1]		C17	1464
	TransactionIdentification *<TxId>*	[0..1]	±		1473
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1473
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1474
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1474
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1479
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1479

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		1479
	TransactionPrice <*TxPric*>	[0..1]	±	C18	1479
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	1480
	FirstLeg <*FrstLeg*>	[0..1]		C21	1481
	Amount <*Amt*>	[0..1]	±		1482
	SchedulePeriod <*SchdlPrd*>	[0..*]			1482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1482
	Amount <*Amt*>	[1..1]	±		1483
	SecondLeg <*ScndLeg*>	[0..1]		C22	1483
	Amount <*Amt*>	[0..1]	±		1483
	SchedulePeriod <*SchdlPrd*>	[0..*]			1484
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1484
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1484
	Amount <*Amt*>	[1..1]	±		1484
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1484
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1485
	FirstLeg <*FrstLeg*>	[0..1]		C24	1487
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1488
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1488
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1489
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1489
	Details <*Dtls*>	[0..1]			1489
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1490
	Quantity <*Qty*>	[1..1]	Quantity		1490
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1491
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1491
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1491
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1491
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1491
Or}	**Term** <*Term*>	[1..1]		C25	1491

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493
	SecondLeg *<ScndLeg>*	[0..1]		C24	1494
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495
	Details *<Dtls>*	[0..1]			1495
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1496
	Quantity *<Qty>*	[1..1]	Quantity		1496
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1497
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1497
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1497
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1497
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1497
Or}	**Term** *<Term>*	[1..1]		C25	1497
	Quantity *<Qty>*	[0..1]	Quantity		1498
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1498
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1498
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1498
	Value *<Val>*	[0..1]	Quantity	C8	1499
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1499
	Quantity *<Qty>*	[0..1]	±		1500
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1500
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1500
	EffectiveDate *<FctvDt>*	[0..1]	Date		1500
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1500

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1501
	SettlementDate *<SttlmDt>*	[0..*]	Date		1501
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1501
	Compression *<Cmprssn>*	[0..1]	Indicator		1502
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1502
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1502
	Technique *<Tchnq>*	[1..1]	CodeSet		1502
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1503
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1503
	Type *<Tp>*	[0..1]	CodeSet		1504
	Identification *<Id>*	[0..1]			1505
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1505
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506
	TimeStamp *<TmStmp>*	[0..1]	±		1506
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1506
	TradeConfirmation *<TradConf>*	[0..1]	±		1506
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1507
	TradeClearing *<TradClr>*	[0..1]		C28	1507
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1509
	ClearingStatus *<ClrSts>*	[0..1]			1509
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1519
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1519
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1519
	InterestRate *<IntrstRate>*	[0..1]		C31	1520
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523
Or}	**Floating** *<Fltg>*	[1..1]		C34	1524
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]			1525
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1525
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1525
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1525
	Spread <*Sprd*>	[0..1]	±		1526
	DayCount <*DayCnt*>	[0..1]	±		1526
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1526
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1526
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1527
	LastFloatingReset <*LastFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1528
	SecondLeg <*ScndLeg*>	[0..1]			1528
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1528
Or}	**Floating** <*Fltg*>	[1..1]		C34	1529
	Identification <*Id*>	[0..1]	IdentifierSet		1530
	Name <*Nm*>	[0..1]	Text		1530
	Rate <*Rate*>	[0..1]			1530
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1530
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1530
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1530
	Spread <*Sprd*>	[0..1]	±		1531
	DayCount <*DayCnt*>	[0..1]	±		1531
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1531
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1532
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1532
	Value <*Val*>	[0..1]	Rate		1532
	LastFloatingReset <*LastFltgRst*>	[0..1]			1532

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533
	Currency *<Ccy>*	[0..1]		C7	1533
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1533
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1534
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1534
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1534
	FixingDate *<FxgDt>*	[0..1]	DateTime		1534
	Commodity *<Cmmdty>*	[0..1]	±		1534
	Option *<Optn>*	[0..1]		C35	1535
	Type *<Tp>*	[0..1]	CodeSet		1536
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1536
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1537
	ExerciseDate *<ExrcDt>*	[0..1]	±		1537
	StrikePrice *<StrkPric>*	[0..1]	±		1537
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1538
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1538
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1539
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1539
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1540
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1540
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1541
	LoadType *<LdTp>*	[0..1]	CodeSet		1541
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1541
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay <WkDay>	[0..*]	CodeSet		1543
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		1544
	QuantityUnit <QtyUnit>	[0..1]	±		1544
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		1544
	Credit <Cdt>	[0..1]			1544
	Seniority <Snrty>	[0..1]	CodeSet		1545
	ReferenceParty <RefPty>	[0..1]	±		1545
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		1545
	CalculationBasis <ClctnBsis>	[0..1]	Text		1546
	Series <Srs>	[0..1]	Quantity		1546
	Version <Vrsn>	[0..1]	Quantity		1546
	IndexFactor <IndxFctr>	[0..1]	Rate		1546
	Tranche <Trch>	[0..1]	±		1546
	OtherPayment <OthrPmt>	[0..*]		C39	1547
	PaymentAmount <PmtAmt>	[0..1]	±		1547
	PaymentType <PmtTp>	[0..1]	±		1548
	PaymentDate <PmtDt>	[0..1]	Date		1548
	PaymentPayer <PmtPyer>	[0..1]	±		1548
	PaymentReceiver <PmtRcvr>	[0..1]	±		1548
	Package <Packg>	[0..1]		C40	1549
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		1549
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		1549
	Price <Pric>	[0..1]	±		1550
	Spread <Sprd>	[0..1]	±		1550
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		1550
	Level <Lvl>	[0..1]	CodeSet		1551
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C41	1551
	PublicDisseminationData <PblcDssmntnData>	[0..1]			1551
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		1552
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		1552
	TimeStamp <TmStmp>	[1..1]	DateTime		1552

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1552

3.4.2.2.8.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1421
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1423
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1430
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434
	Broker *<Brkr>*	[0..1]	±		1435
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1435
	ClearingMember *<ClrMmb>*	[0..1]	±		1435
	Beneficiary *<Bnfcry>*	[0..2]	±		1435
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1436
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1436
	RelationshipRecord *<RltshRcrd>*	[0..*]			1436
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438
	Valuation *<Valtn>*	[0..1]	±	C12	1439
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1439

3.4.2.2.8.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1423
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1430
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434
	Broker *<Brkr>*	[0..1]	±		1435
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1435
	ClearingMember *<ClrMmb>*	[0..1]	±		1435
	Beneficiary *<Bnfcry>*	[0..2]	±		1435
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1436
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1436
	RelationshipRecord *<RltshRcrd>*	[0..*]			1436
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438

3.4.2.2.8.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C10 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1424
	Nature *<Ntr>*	[0..1]			1425
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1428
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1428
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1429
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1430
	ReportingExemption *<RptgXmptn>*	[0..1]			1430
	Reason *<Rsn>*	[1..1]	Text		1430
	Description *<Desc>*	[0..1]	Text		1430

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.8.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1425
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1427
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1427
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1427

3.4.2.2.8.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1425
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1427

3.4.2.2.8.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1426
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1426

3.4.2.2.8.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.8.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.8.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.8.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

3.4.2.2.8.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			1428
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1429

3.4.2.2.8.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1429
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1429

3.4.2.2.8.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.8.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.8.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.2.2.8.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.8.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.8.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		1430
	Description <*Desc*>	[0..1]	Text		1430

3.4.2.2.8.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.8.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.8.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C11 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		1431
	Nature *<Ntr>*	[0..1]			1431
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1434

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

3.4.2.2.8.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.8.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1432
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1434
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1434
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1434

3.4.2.2.8.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1432
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1433

3.4.2.2.8.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1432
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1433

3.4.2.2.8.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.8.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.8.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.8.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.8.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.8.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1437
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1437
	RelationshipType *<RltshTp>*	[1..1]			1438
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438
	Description *<Desc>*	[0..1]	Text		1438

3.4.2.2.8.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.8.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.8.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1438
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1438

3.4.2.2.8.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.8.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

3.4.2.2.8.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

3.4.2.2.8.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.8.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	1449
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1451
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1452
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1452
	ProductIdentification *<PdctId>*	[0..1]		C14	1452
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1453
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1453
	ProductDescription *<PdctDesc>*	[0..1]	Text		1453
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1453
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455
Or	**Basket** *<Bskt>*	[1..1]		C15	1455
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459
Or	**Index** *<Indx>*	[1..1]		C16	1459

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1460
	Name *<Nm>*	[0..1]	Text		1460
	Index *<Indx>*	[0..1]	CodeSet		1460
Or	**Other** *<Othr>*	[1..1]			1460
	Identification *<Id>*	[1..1]	Text		1460
	Source *<Src>*	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1460
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1461
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1461
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1462
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1462
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1462
	FixingDate *<FxgDt>*	[0..1]	DateTime		1462
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1462
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1463
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1463
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1463
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1464
	FixingDate *<FxgDt>*	[0..1]	DateTime		1464
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1464
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1464
	TransactionData *<TxData>*	[1..1]		C17	1464
	TransactionIdentification *<TxId>*	[0..1]	±		1473
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1473
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1474
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1474
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1477
	Code <*Cd*>	[1..1]	Text		1477
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1477
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1478
{Or	**Portfolio** <*Prtfl*>	[1..1]			1478
	Code <*Cd*>	[1..1]	Text		1478
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1478
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1479
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1479
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		1479
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		1479
	TransactionPrice <*TxPric*>	[0..1]	±	C18	1479
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	1480
	FirstLeg <*FrstLeg*>	[0..1]		C21	1481
	Amount <*Amt*>	[0..1]	±		1482
	SchedulePeriod <*SchdlPrd*>	[0..*]			1482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1482
	Amount <*Amt*>	[1..1]	±		1483
	SecondLeg <*ScndLeg*>	[0..1]		C22	1483
	Amount <*Amt*>	[0..1]	±		1483
	SchedulePeriod <*SchdlPrd*>	[0..*]			1484
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1484
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1484
	Amount <*Amt*>	[1..1]	±		1484
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1484
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1485
	FirstLeg <*FrstLeg*>	[0..1]		C24	1487
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1488
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1488

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489
	Details *<Dtls>*	[0..1]			1489
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1490
	Quantity *<Qty>*	[1..1]	Quantity		1490
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1491
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1491
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1491
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1491
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1491
Or}	**Term** *<Term>*	[1..1]		C25	1491
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493
	SecondLeg *<ScndLeg>*	[0..1]		C24	1494
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495
	Details *<Dtls>*	[0..1]			1495
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1496
	Quantity *<Qty>*	[1..1]	Quantity		1496
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1497
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1497
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1497
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1497
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1497
Or}	**Term** *<Term>*	[1..1]		C25	1497

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1498
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1498
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1498
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1498
	Value *<Val>*	[0..1]	Quantity	C8	1499
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1499
	Quantity *<Qty>*	[0..1]	±		1500
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1500
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1500
	EffectiveDate *<FctvDt>*	[0..1]	Date		1500
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1500
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1501
	SettlementDate *<SttlmDt>*	[0..*]	Date		1501
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1501
	Compression *<Cmprssn>*	[0..1]	Indicator		1502
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1502
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1502
	Technique *<Tchnq>*	[1..1]	CodeSet		1502
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1503
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1503
	Type *<Tp>*	[0..1]	CodeSet		1504
	Identification *<Id>*	[0..1]			1505
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1505
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506
	TimeStamp *<TmStmp>*	[0..1]	±		1506
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1506
	TradeConfirmation *<TradConf>*	[0..1]	±		1506
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1507
	TradeClearing *<TradClr>*	[0..1]		C28	1507

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		1509
	ClearingStatus <ClrSts>	[0..1]			1509
{Or	**Cleared** <Clrd>	[1..1]			1510
{Or	**Reason** <Rsn>	[1..1]	CodeSet		1511
Or}	**Details** <Dtls>	[1..1]		C29	1511
	CCP <CCP>	[0..1]	±		1512
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		1512
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		1512
	ClearingIdentifier <ClrIdr>	[0..1]	±		1512
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		1513
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		1513
Or	**IntendToClear** <IntndToClear>	[1..1]			1514
{Or	**Reason** <Rsn>	[1..1]	CodeSet		1514
Or}	**Details** <Dtls>	[1..1]		C30	1514
	CCP <CCP>	[0..1]	±		1515
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		1515
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		1515
	ClearingIdentifier <ClrIdr>	[0..1]	±		1515
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		1516
Or}	**NonCleared** <NonClrd>	[1..1]			1516
{Or	**Reason** <Rsn>	[1..1]	CodeSet		1517
Or}	**Counterparties** <CtrPties>	[1..1]			1517
	ReportingCounterparty <RptgCtrPty>	[1..1]			1517
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		1518
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		1518
	OtherCounterparty <OthrCtrPty>	[0..1]			1518
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		1518
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		1519

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1519
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1519
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1519
	InterestRate *<IntrstRate>*	[0..1]		C31	1520
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523
Or}	**Floating** *<Fltg>*	[1..1]		C34	1524
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525
	Rate *<Rate>*	[0..1]			1525
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1525
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1525
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1525
	Spread *<Sprd>*	[0..1]	±		1526
	DayCount *<DayCnt>*	[0..1]	±		1526
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1526
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1526
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1527
	LastFloatingReset *<LastFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1528
	SecondLeg *<ScndLeg>*	[0..1]			1528
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1528
Or}	**Floating** *<Fltg>*	[1..1]		C34	1529
	Identification *<Id>*	[0..1]	IdentifierSet		1530
	Name *<Nm>*	[0..1]	Text		1530
	Rate *<Rate>*	[0..1]			1530
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1530
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1530

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1530
	Spread *<Sprd>*	[0..1]	±		1531
	DayCount *<DayCnt>*	[0..1]	±		1531
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1531
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1532
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1532
	Value *<Val>*	[0..1]	Rate		1532
	LastFloatingReset *<LastFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533
	Currency *<Ccy>*	[0..1]		C7	1533
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1533
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1534
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1534
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1534
	FixingDate *<FxgDt>*	[0..1]	DateTime		1534
	Commodity *<Cmmdty>*	[0..1]	±		1534
	Option *<Optn>*	[0..1]		C35	1535
	Type *<Tp>*	[0..1]	CodeSet		1536
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1536
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1537
	ExerciseDate *<ExrcDt>*	[0..1]	±		1537
	StrikePrice *<StrkPric>*	[0..1]	±		1537
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1538
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1538
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1539
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1539
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1540

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1540
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1541
	LoadType *<LdTp>*	[0..1]	CodeSet		1541
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1541
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543
	WeekDay *<WkDay>*	[0..*]	CodeSet		1543
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1544
	QuantityUnit *<QtyUnit>*	[0..1]	±		1544
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1544
	Credit *<Cdt>*	[0..1]			1544
	Seniority *<Snrty>*	[0..1]	CodeSet		1545
	ReferenceParty *<RefPty>*	[0..1]	±		1545
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1545
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1546
	Series *<Srs>*	[0..1]	Quantity		1546
	Version *<Vrsn>*	[0..1]	Quantity		1546
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1546
	Tranche *<Trch>*	[0..1]	±		1546
	OtherPayment *<OthrPmt>*	[0..*]		C39	1547
	PaymentAmount *<PmtAmt>*	[0..1]	±		1547
	PaymentType *<PmtTp>*	[0..1]	±		1548
	PaymentDate *<PmtDt>*	[0..1]	Date		1548
	PaymentPayer *<PmtPyer>*	[0..1]	±		1548
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1548
	Package *<Packg>*	[0..1]		C40	1549
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1549
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1549

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		1550
	Spread <*Sprd*>	[0..1]	±		1550
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1550

3.4.2.2.8.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1451
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1452
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1452
	ProductIdentification *<PdctId>*	[0..1]		C14	1452
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1453
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1453
	ProductDescription *<PdctDesc>*	[0..1]	Text		1453
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1453
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455
Or	**Basket** *<Bskt>*	[1..1]		C15	1455
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459
Or	**Index** *<Indx>*	[1..1]		C16	1459
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1460
	Name *<Nm>*	[0..1]	Text		1460

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[0..1]	CodeSet		1460
Or	**Other** <Othr>	[1..1]			1460
	Identification <Id>	[1..1]	Text		1460
	Source <Src>	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** <IdNotAvlbl>	[1..1]	CodeSet		1460
	SettlementCurrency <SttlmCcy>	[0..1]		C6	1461
	Currency <Ccy>	[1..1]	CodeSet	C2	1461
	ExchangeRate <XchgRate>	[0..1]	Rate		1462
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1462
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1462
	FixingDate <FxgDt>	[0..1]	DateTime		1462
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	1462
	Currency <Ccy>	[1..1]	CodeSet	C2	1463
	ExchangeRate <XchgRate>	[0..1]	Rate		1463
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1463
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1464
	FixingDate <FxgDt>	[0..1]	DateTime		1464
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	1464
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		1464

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.8.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.8.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.8.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1453
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1453
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1453
	ProductDescription <*PdctDesc*>	[0..1]	Text		1453

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.8.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.8.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.8.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.8.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.8.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1454
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1455
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1455
Or	**Basket** *<Bskt>*	[1..1]		C15	1455
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459
Or	**Index** *<Indx>*	[1..1]		C16	1459
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1460
	Name *<Nm>*	[0..1]	Text		1460
	Index *<Indx>*	[0..1]	CodeSet		1460
Or	**Other** *<Othr>*	[1..1]			1460
	Identification *<Id>*	[1..1]	Text		1460
	Source *<Src>*	[1..1]	Text		1460
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1460

3.4.2.2.8.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.8.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.8.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1456
	Identification *<Id>*	[0..1]	Text		1456
	Constituents *<Cnsttnts>*	[0..*]			1456
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.8.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.8.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			1457
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458
	Quantity *<Qty>*	[0..1]	Quantity		1458
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1458
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1459
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1459

3.4.2.2.8.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1457
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1458
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1458
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1458
	Identification *<Id>*	[1..1]	Text		1458
	Source *<Src>*	[1..1]	Text		1458

3.4.2.2.8.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.8.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.8.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1458
	Source <*Src*>	[1..1]	Text		1458

3.4.2.2.8.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.8.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.8.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1459
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1459

3.4.2.2.8.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.8.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1460
	Name <*Nm*>	[0..1]	Text		1460
	Index <*Indx*>	[0..1]	CodeSet		1460

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.8.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.8.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.8.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1460
	Source <*Src*>	[1..1]	Text		1460

3.4.2.2.8.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.8.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.8.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.8.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1461
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1462
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1462
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1462
	FixingDate *<FxgDt>*	[0..1]	DateTime		1462

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.8.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.8.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.8.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.8.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.8.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1463
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1463
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1463
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1464
	FixingDate *<FxgDt>*	[0..1]	DateTime		1464

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.8.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.8.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.8.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.8.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.8.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.8.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		1473
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1473
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1474
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1474
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1479
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1479
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1479
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1479
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1480
	FirstLeg *<FrstLeg>*	[0..1]		C21	1481
	Amount *<Amt>*	[0..1]	±		1482
	SchedulePeriod *<SchdlPrd>*	[0..*]			1482
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1482
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1482
	Amount *<Amt>*	[1..1]	±		1483
	SecondLeg *<ScndLeg>*	[0..1]		C22	1483
	Amount *<Amt>*	[0..1]	±		1483

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			1484
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1484
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1484
	Amount *<Amt>*	[1..1]	±		1484
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1484
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1485
	FirstLeg *<FrstLeg>*	[0..1]		C24	1487
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1488
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1488
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489
	Details *<Dtls>*	[0..1]			1489
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1490
	Quantity *<Qty>*	[1..1]	Quantity		1490
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1491
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1491
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1491
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1491
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1491
Or}	**Term** *<Term>*	[1..1]		C25	1491
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493
	SecondLeg *<ScndLeg>*	[0..1]		C24	1494
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details <*Dtls*>	[0..1]			1495
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1496
	Quantity <*Qty*>	[1..1]	Quantity		1496
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1497
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1497
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1497
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1497
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1497
Or}	**Term** <*Term*>	[1..1]		C25	1497
	Quantity <*Qty*>	[0..1]	Quantity		1498
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1498
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1498
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1498
	Value <*Val*>	[0..1]	Quantity	C8	1499
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1499
	Quantity <*Qty*>	[0..1]	±		1500
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1500
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1500
	EffectiveDate <*FctvDt*>	[0..1]	Date		1500
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1500
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1501
	SettlementDate <*SttlmDt*>	[0..*]	Date		1501
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1501
	Compression <*Cmprssn*>	[0..1]	Indicator		1502
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		1502
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			1502
	Technique <*Tchnq*>	[1..1]	CodeSet		1502
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1503
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	1503
	Type <*Tp*>	[0..1]	CodeSet		1504
	Identification <*Id*>	[0..1]			1505

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1505
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506
	TimeStamp *<TmStmp>*	[0..1]	±		1506
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1506
	TradeConfirmation *<TradConf>*	[0..1]	±		1506
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1507
	TradeClearing *<TradClr>*	[0..1]		C28	1507
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1509
	ClearingStatus *<ClrSts>*	[0..1]			1509
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1519
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1519
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1519
	InterestRate *<IntrstRate>*	[0..1]		C31	1520
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523
Or}	**Floating** *<Fltg>*	[1..1]		C34	1524
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525
	Rate *<Rate>*	[0..1]			1525
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1525
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1525
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1525
	Spread *<Sprd>*	[0..1]	±		1526
	DayCount *<DayCnt>*	[0..1]	±		1526
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1526
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1526
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1527
	LastFloatingReset *<LastFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Rate		1528
	SecondLeg <*ScndLeg*>	[0..1]			1528
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1528
Or}	**Floating** <*Fltg*>	[1..1]		C34	1529
	Identification <*Id*>	[0..1]	IdentifierSet		1530
	Name <*Nm*>	[0..1]	Text		1530
	Rate <*Rate*>	[0..1]			1530
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1530
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1530
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1530
	Spread <*Sprd*>	[0..1]	±		1531
	DayCount <*DayCnt*>	[0..1]	±		1531
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1531
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1532
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1532
	Value <*Val*>	[0..1]	Rate		1532
	LastFloatingReset <*LastFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1533
	Value <*Val*>	[0..1]	Rate		1533
	Currency <*Ccy*>	[0..1]		C7	1533
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1533
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1534
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1534
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1534
	FixingDate <*FxgDt*>	[0..1]	DateTime		1534
	Commodity <*Cmmdty*>	[0..1]	±		1534
	Option <*Optn*>	[0..1]		C35	1535
	Type <*Tp*>	[0..1]	CodeSet		1536
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1536
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1537

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		1537
	StrikePrice *<StrkPric>*	[0..1]	±		1537
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1538
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1538
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1539
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1539
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1540
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1540
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1541
	LoadType *<LdTp>*	[0..1]	CodeSet		1541
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1541
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543
	WeekDay *<WkDay>*	[0..*]	CodeSet		1543
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1544
	QuantityUnit *<QtyUnit>*	[0..1]	±		1544
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1544
	Credit *<Cdt>*	[0..1]			1544
	Seniority *<Snrty>*	[0..1]	CodeSet		1545
	ReferenceParty *<RefPty>*	[0..1]	±		1545
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1545
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1546
	Series *<Srs>*	[0..1]	Quantity		1546
	Version *<Vrsn>*	[0..1]	Quantity		1546
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1546
	Tranche *<Trch>*	[0..1]	±		1546

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	1547
	PaymentAmount <*PmtAmt*>	[0..1]	±		1547
	PaymentType <*PmtTp*>	[0..1]	±		1548
	PaymentDate <*PmtDt*>	[0..1]	Date		1548
	PaymentPayer <*PmtPyer*>	[0..1]	±		1548
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1548
	Package <*Packg*>	[0..1]		C40	1549
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1549
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1549
	Price <*Pric*>	[0..1]	±		1550
	Spread <*Sprd*>	[0..1]	±		1550
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1550

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.8.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.8.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.8.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1475
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1476
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479

3.4.2.2.8.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		1475
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1476

3.4.2.2.8.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.8.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1476
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1478
{Or	**Portfolio** *<Prtfl>*	[1..1]			1478
	Code *<Cd>*	[1..1]	Text		1478
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1478
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1479

3.4.2.2.8.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1477
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1477

3.4.2.2.8.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1477
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1477

3.4.2.2.8.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.8.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1478
	Code <*Cd*>	[1..1]	Text		1478
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1478
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1479

3.4.2.2.8.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1478
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1478

3.4.2.2.8.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.8.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.8.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.8.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C21	1481
	Amount <*Amt*>	[0..1]	±		1482
	SchedulePeriod <*SchdlPrd*>	[0..*]			1482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1482
	Amount <*Amt*>	[1..1]	±		1483
	SecondLeg <*ScndLeg*>	[0..1]		C22	1483
	Amount <*Amt*>	[0..1]	±		1483
	SchedulePeriod <*SchdlPrd*>	[0..*]			1484
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1484
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1484
	Amount <*Amt*>	[1..1]	±		1484
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1484

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.8.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1482
	SchedulePeriod <*SchdlPrd*>	[0..*]			1482
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1482
	Amount <*Amt*>	[1..1]	±		1483

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.8.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.8.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1482
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1482
	Amount <*Amt*>	[1..1]	±		1483

3.4.2.2.8.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.8.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1483
	SchedulePeriod <*SchdlPrd*>	[0..*]			1484
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1484
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1484
	Amount <*Amt*>	[1..1]	±		1484
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1484

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.8.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.8.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1484
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1484
	Amount <*Amt*>	[1..1]	±		1484

3.4.2.2.8.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.8.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.8.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	1487
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1488
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1488
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489
	Details *<Dtls>*	[0..1]			1489
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1490
	Quantity *<Qty>*	[1..1]	Quantity		1490
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1491
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1491
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1491
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1491
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1491
Or}	**Term** *<Term>*	[1..1]		C25	1491
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493
	SecondLeg *<ScndLeg>*	[0..1]		C24	1494
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495
	Details *<Dtls>*	[0..1]			1495
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1496
	Quantity *<Qty>*	[1..1]	Quantity		1496
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1497
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1497
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1497

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1497
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1497
Or}	**Term** *<Term>*	[1..1]		C25	1497
	Quantity *<Qty>*	[0..1]	Quantity		1498
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1498
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1498
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1498
	Value *<Val>*	[0..1]	Quantity	C8	1499
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1499

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.8.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1488
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1488
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489
	Details *<Dtls>*	[0..1]			1489
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1490
	Quantity *<Qty>*	[1..1]	Quantity		1490
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1491
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1491
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1491
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1491
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1491
Or}	**Term** *<Term>*	[1..1]		C25	1491
	Quantity *<Qty>*	[0..1]	Quantity		1492
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1492
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1492
	Value *<Val>*	[0..1]	Quantity	C8	1493
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1493

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.8.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1489
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1489

3.4.2.2.8.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.8.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1490
	Quantity <*Qty*>	[1..1]	Quantity		1490
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1491
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1491
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1491
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1491
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1491
Or}	**Term** <*Term*>	[1..1]		C25	1491
	Quantity <*Qty*>	[0..1]	Quantity		1492
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1492
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1492
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1492
	Value <*Val*>	[0..1]	Quantity	C8	1493
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1493

3.4.2.2.8.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1490
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1491
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1491
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1491
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1491
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1491

3.4.2.2.8.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1491
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1491

3.4.2.2.8.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.8.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1492
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1492
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1492
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1492
	Value <*Val*>	[0..1]	Quantity	C8	1493
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1493

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.8.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1492
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1492

3.4.2.2.8.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.8.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.8.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.8.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1495
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1495
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1495
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1495
	Details *<Dtls>*	[0..1]			1495
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1496
	Quantity *<Qty>*	[1..1]	Quantity		1496
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1497
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1497
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1497
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1497
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1497
Or}	**Term** *<Term>*	[1..1]		C25	1497
	Quantity *<Qty>*	[0..1]	Quantity		1498
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1498
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1498
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1498
	Value *<Val>*	[0..1]	Quantity	C8	1499
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1499

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.8.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1495
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1495

3.4.2.2.8.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.8.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1496
	Quantity <*Qty*>	[1..1]	Quantity		1496
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1497
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1497
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1497
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1497
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1497
Or}	**Term** <*Term*>	[1..1]		C25	1497
	Quantity <*Qty*>	[0..1]	Quantity		1498
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1498
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1498
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1498
	Value <*Val*>	[0..1]	Quantity	C8	1499
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1499

3.4.2.2.8.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1496
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1497
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1497
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1497
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1497
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1497

3.4.2.2.8.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1497
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1497

3.4.2.2.8.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.8.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1498
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1498
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1498
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1498
	Value <*Val*>	[0..1]	Quantity	C8	1499
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1499

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.8.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.8.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1498
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1498

3.4.2.2.8.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.8.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.8.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.8.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.8.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.8.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.2.8.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.8.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1502
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1503

3.4.2.2.8.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.8.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		1504
	Identification <*Id*>	[0..1]			1505
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			1505
	Structurer <*Strr*>	[1..1]	IdentifierSet		1506
	Identification <*Id*>	[1..1]	Text		1506
	TimeStamp <*TmStmp*>	[0..1]	±		1506
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		1506

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.8.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.8.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		1505
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			1505
	Structurer <*Strr*>	[1..1]	IdentifierSet		1506
	Identification <*Id*>	[1..1]	Text		1506

3.4.2.2.8.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.8.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		1506
	Identification *<Id>*	[1..1]	Text		1506

3.4.2.2.8.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.8.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.8.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.8.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1509
	ClearingStatus *<ClrSts>*	[0..1]			1509
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1519

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.8.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.8.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1510
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1514
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516
Or}	**NonCleared** *<NonClrd>*	[1..1]			1516
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519

3.4.2.2.8.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1511
Or}	**Details** *<Dtls>*	[1..1]		C29	1511
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513

3.4.2.2.8.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1512
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1512
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1512
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1512
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1513
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1513
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1513

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.8.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.8.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.8.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.8.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1514
Or}	**Details** *<Dtls>*	[1..1]		C30	1514
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516

3.4.2.2.8.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1515
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1515
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1515
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1515
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1516
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1516

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.8.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.8.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.8.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.8.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1517
Or}	**Counterparties** *<CtrPties>*	[1..1]			1517
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519

3.4.2.2.8.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.8.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1517
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1518
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1518
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1518
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1519

3.4.2.2.8.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1518
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1518

3.4.2.2.8.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.8.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1518
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1519

3.4.2.2.8.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.8.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.8.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1522
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1523
Or}	**Floating** *<Fltg>*	[1..1]		C34	1524
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525
	Rate *<Rate>*	[0..1]			1525
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1525
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1525
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1525
	Spread *<Sprd>*	[0..1]	±		1526
	DayCount *<DayCnt>*	[0..1]	±		1526
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1526
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1526
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1527
	LastFloatingReset *<LastFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1528
	SecondLeg *<ScndLeg>*	[0..1]			1528
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1528
Or}	**Floating** *<Fltg>*	[1..1]		C34	1529
	Identification *<Id>*	[0..1]	IdentifierSet		1530
	Name *<Nm>*	[0..1]	Text		1530
	Rate *<Rate>*	[0..1]			1530
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1530
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1530
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1530
	Spread *<Sprd>*	[0..1]	±		1531
	DayCount *<DayCnt>*	[0..1]	±		1531
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1531

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1532
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1532
	Value *<Val>*	[0..1]	Rate		1532
	LastFloatingReset *<LastFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.8.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1523
Or}	**Floating** <*Fltg*>	[1..1]		C34	1524
	Identification <*Id*>	[0..1]	IdentifierSet		1524
	Name <*Nm*>	[0..1]	Text		1525
	Rate <*Rate*>	[0..1]			1525
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1525
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1525
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1525
	Spread <*Sprd*>	[0..1]	±		1526
	DayCount <*DayCnt*>	[0..1]	±		1526
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1526
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1526
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1527
	LastFloatingReset <*LastFltgRst*>	[0..1]			1527
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1528

3.4.2.2.8.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.8.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1524
	Name *<Nm>*	[0..1]	Text		1525
	Rate *<Rate>*	[0..1]			1525
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1525
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1525
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1525
	Spread *<Sprd>*	[0..1]	±		1526
	DayCount *<DayCnt>*	[0..1]	±		1526
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1526
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1526
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1527
	LastFloatingReset *<LastFltgRst>*	[0..1]			1527
	Date *<Dt>*	[1..1]	Date		1527
	Value *<Val>*	[0..1]	Rate		1528

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.8.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1525
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1525

3.4.2.2.8.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.8.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.8.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.8.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.8.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.8.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.8.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1527

3.4.2.2.8.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.8.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1527
	Value <*Val*>	[0..1]	Rate		1528

3.4.2.2.8.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.8.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1528
Or}	**Floating** <*Fltg*>	[1..1]		C34	1529
	Identification <*Id*>	[0..1]	IdentifierSet		1530
	Name <*Nm*>	[0..1]	Text		1530
	Rate <*Rate*>	[0..1]			1530
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1530
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1530
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1530
	Spread <*Sprd*>	[0..1]	±		1531
	DayCount <*DayCnt*>	[0..1]	±		1531
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1531
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1532
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1532
	Value <*Val*>	[0..1]	Rate		1532
	LastFloatingReset <*LastFltgRst*>	[0..1]			1532
	Date <*Dt*>	[1..1]	Date		1533
	Value <*Val*>	[0..1]	Rate		1533

3.4.2.2.8.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.8.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1530
	Name *<Nm>*	[0..1]	Text		1530
	Rate *<Rate>*	[0..1]			1530
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1530
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1530
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1530
	Spread *<Sprd>*	[0..1]	±		1531
	DayCount *<DayCnt>*	[0..1]	±		1531
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1531
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1532
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1532
	Value *<Val>*	[0..1]	Rate		1532
	LastFloatingReset *<LastFltgRst>*	[0..1]			1532
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.8.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1530
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1530

3.4.2.2.8.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.8.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.8.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.8.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.8.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.8.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.8.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.8.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1532
	Value *<Val>*	[0..1]	Rate		1532

3.4.2.2.8.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.8.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1533
	Value *<Val>*	[0..1]	Rate		1533

3.4.2.2.8.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.8.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1533
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1534
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1534
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1534
	FixingDate *<FxgDt>*	[0..1]	DateTime		1534

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.8.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.8.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.8.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.8.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.8.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

3.4.2.2.8.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		1536
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1536
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1537
	ExerciseDate <*ExrcDt*>	[0..1]	±		1537
	StrikePrice <*StrkPric*>	[0..1]	±		1537
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1538
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1538
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1539
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1539
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1539
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1539

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.2.8.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.8.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

3.4.2.2.8.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.8.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.8.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

3.4.2.2.8.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.8.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.8.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.8.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1540
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1541
	LoadType *<LdTp>*	[0..1]	CodeSet		1541
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1541
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543
	WeekDay *<WkDay>*	[0..*]	CodeSet		1543
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1544
	QuantityUnit *<QtyUnit>*	[0..1]	±		1544
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1544

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.8.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.8.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.8.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.8.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1542
	DeliveryDate *<DlvryDt>*	[0..1]			1542
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543
	Duration *<Drtn>*	[0..1]	CodeSet		1543
	WeekDay *<WkDay>*	[0..*]	CodeSet		1543
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1544
	QuantityUnit *<QtyUnit>*	[0..1]	±		1544
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1544

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.8.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.8.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1542
	ToDate *<ToDt>*	[1..1]	Date		1543

3.4.2.2.8.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.8.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.8.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.8.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.8.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.8.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1545
	ReferenceParty *<RefPty>*	[0..1]	±		1545
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1545
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1546
	Series *<Srs>*	[0..1]	Quantity		1546
	Version *<Vrsn>*	[0..1]	Quantity		1546
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1546
	Tranche *<Trch>*	[0..1]	±		1546

3.4.2.2.8.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.8.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.8.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.8.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.8.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.8.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.8.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.8.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.8.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1547
	PaymentType <*PmtTp*>	[0..1]	±		1548
	PaymentDate <*PmtDt*>	[0..1]	Date		1548
	PaymentPayer <*PmtPyer*>	[0..1]	±		1548
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1548

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.8.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.8.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.8.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.8.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.8.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.8.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1549
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1549
	Price <*Pric*>	[0..1]	±		1550
	Spread <*Sprd*>	[0..1]	±		1550

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.8.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.8.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.8.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.8.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.8.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.8.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.8.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

3.4.2.2.8.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1552
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1552
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1552

3.4.2.2.8.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.8.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.8.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.9 PortOut <PortOut>

Presence: [1..1]

Definition: Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

PortOut <PortOut> contains the following **TradeData42** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			1564
	Counterparty <*CtrPty*>	[1..1]			1566
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1568
	Identification <*Id*>	[1..1]	±		1569
	Nature <*Ntr*>	[0..1]			1570
{Or	**FinancialInstitution** <*FI*>	[1..1]			1570
	Sector <*Sctr*>	[1..*]			1570
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1571
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1571
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1572
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1572
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1572
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		1573
	DirectionOrSide <*DrctnOrSd*>	[0..1]			1573
{Or	**Direction** <*Drctn*>	[1..1]			1573
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1574
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1574
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	1574
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	1575
	ReportingExemption <*RptgXmptn*>	[0..1]			1575
	Reason <*Rsn*>	[1..1]	Text		1575
	Description <*Desc*>	[0..1]	Text		1575
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C11	1575
	IdentificationType <*IdTp*>	[0..1]	±		1576
	Nature <*Ntr*>	[0..1]			1576
{Or	**FinancialInstitution** <*FI*>	[1..1]			1577
	Sector <*Sctr*>	[1..*]			1577
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1577

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579
	Broker *<Brkr>*	[0..1]	±		1580
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1580
	ClearingMember *<ClrMmb>*	[0..1]	±		1580
	Beneficiary *<Bnfcry>*	[0..2]	±		1580
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1581
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1581
	RelationshipRecord *<RltshRcrd>*	[0..*]			1581
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583
	Valuation *<Valtn>*	[0..1]	±	C12	1584
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1584
	CommonTradeData *<CmonTradData>*	[1..1]			1584
	ContractData *<CtrctData>*	[0..1]		C13	1594
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1596
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1597
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1597
	ProductIdentification *<PdctId>*	[0..1]		C14	1597
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1598
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1605
	Name *<Nm>*	[0..1]	Text		1605
	Index *<Indx>*	[0..1]	CodeSet		1605
Or	**Other** *<Othr>*	[1..1]			1605
	Identification *<Id>*	[1..1]	Text		1605
	Source *<Src>*	[1..1]	Text		1605
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1605
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1606
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1606
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1607
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1607

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1607
	FixingDate <*FxgDt*>	[0..1]	DateTime		1607
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1607
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1608
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1608
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1608
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1609
	FixingDate <*FxgDt*>	[0..1]	DateTime		1609
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	1609
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		1609
	TransactionData <*TxData*>	[1..1]		C17	1609
	TransactionIdentification <*TxId*>	[0..1]	±		1618
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		1618
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		1619
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			1619
{Or	**Portfolio** <*Prtfl*>	[1..1]			1620
{Or	**Code** <*Cd*>	[1..1]	Text		1620
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1621
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1621
{Or	**Portfolio** <*Prtfl*>	[1..1]			1622
	Code <*Cd*>	[1..1]	Text		1622
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1622
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1623
{Or	**Portfolio** <*Prtfl*>	[1..1]			1623
	Code <*Cd*>	[1..1]	Text		1623
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1623
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1624
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1624
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		1624

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1624
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1624
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1625
	FirstLeg *<FrstLeg>*	[0..1]		C21	1626
	Amount *<Amt>*	[0..1]	±		1627
	SchedulePeriod *<SchdlPrd>*	[0..*]			1627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1627
	Amount *<Amt>*	[1..1]	±		1628
	SecondLeg *<ScndLeg>*	[0..1]		C22	1628
	Amount *<Amt>*	[0..1]	±		1628
	SchedulePeriod *<SchdlPrd>*	[0..*]			1629
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1629
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1629
	Amount *<Amt>*	[1..1]	±		1629
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1629
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1630
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636
Or}	**Term** *<Term>*	[1..1]		C25	1636

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1637
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1637
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1637
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1637
	Value *<Val>*	[0..1]	Quantity	C8	1638
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1638
	SecondLeg *<ScndLeg>*	[0..1]		C24	1639
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1640
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1640
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1640
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1640
	Details *<Dtls>*	[0..1]			1640
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1641
	Quantity *<Qty>*	[1..1]	Quantity		1641
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1642
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1642
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1642
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1642
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1642
Or}	**Term** *<Term>*	[1..1]		C25	1642
	Quantity *<Qty>*	[0..1]	Quantity		1643
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1643
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1643
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1643
	Value *<Val>*	[0..1]	Quantity	C8	1644
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1644
	Quantity *<Qty>*	[0..1]	±		1645
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1645
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1645
	EffectiveDate *<FctvDt>*	[0..1]	Date		1645
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1645

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1646
	SettlementDate *<SttlmDt>*	[0..*]	Date		1646
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1646
	Compression *<Cmprssn>*	[0..1]	Indicator		1647
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1647
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1647
	Technique *<Tchnq>*	[1..1]	CodeSet		1647
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1648
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1648
	Type *<Tp>*	[0..1]	CodeSet		1649
	Identification *<Id>*	[0..1]			1650
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651
	TradeConfirmation *<TradConf>*	[0..1]	±		1651
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1652
	TradeClearing *<TradClr>*	[0..1]		C28	1652
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1664
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1664
	InterestRate *<IntrstRate>*	[0..1]		C31	1665
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1673
	SecondLeg *<ScndLeg>*	[0..1]			1673
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1678
	Value <*Val*>	[0..1]	Rate		1678
	Currency <*Ccy*>	[0..1]		C7	1678
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1678
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1679
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1679
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1679
	FixingDate <*FxgDt*>	[0..1]	DateTime		1679
	Commodity <*Cmmdty*>	[0..1]	±		1679
	Option <*Optn*>	[0..1]		C35	1680
	Type <*Tp*>	[0..1]	CodeSet		1681
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1681
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1682
	ExerciseDate <*ExrcDt*>	[0..1]	±		1682
	StrikePrice <*StrkPric*>	[0..1]	±		1682
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1683
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1683
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1684
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1684
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1684
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1685
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1685
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1686
	LoadType <*LdTp*>	[0..1]	CodeSet		1686
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1686
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1687
	DeliveryDate <*DlvryDt*>	[0..1]			1687
	FromDate <*FrDt*>	[0..1]	Date		1687
	ToDate <*ToDt*>	[1..1]	Date		1688
	Duration <*Drtn*>	[0..1]	CodeSet		1688

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689
	Credit *<Cdt>*	[0..1]			1689
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1690
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1691
	Series *<Srs>*	[0..1]	Quantity		1691
	Version *<Vrsn>*	[0..1]	Quantity		1691
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1691
	Tranche *<Trch>*	[0..1]	±		1691
	OtherPayment *<OthrPmt>*	[0..*]		C39	1692
	PaymentAmount *<PmtAmt>*	[0..1]	±		1692
	PaymentType *<PmtTp>*	[0..1]	±		1693
	PaymentDate *<PmtDt>*	[0..1]	Date		1693
	PaymentPayer *<PmtPyer>*	[0..1]	±		1693
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1693
	Package *<Packg>*	[0..1]		C40	1694
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1694
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1694
	Price *<Pric>*	[0..1]	±		1695
	Spread *<Sprd>*	[0..1]	±		1695
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1695
	Level *<Lvl>*	[0..1]	CodeSet		1696
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1696
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1696
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1697
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1697
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1697

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1697

3.4.2.2.9.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1566
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1568
	Identification *<Id>*	[1..1]	±		1569
	Nature *<Ntr>*	[0..1]			1570
{Or	**FinancialInstitution** *<FI>*	[1..1]			1570
	Sector *<Sctr>*	[1..*]			1570
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1571
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1571
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1572
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1572
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1572
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1573
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1573
{Or	**Direction** *<Drctn>*	[1..1]			1573
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1574
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1574
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1575
	ReportingExemption *<RptgXmptn>*	[0..1]			1575
	Reason *<Rsn>*	[1..1]	Text		1575
	Description *<Desc>*	[0..1]	Text		1575
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1575
	IdentificationType *<IdTp>*	[0..1]	±		1576
	Nature *<Ntr>*	[0..1]			1576
{Or	**FinancialInstitution** *<FI>*	[1..1]			1577
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579
	Broker *<Brkr>*	[0..1]	±		1580
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1580
	ClearingMember *<ClrMmb>*	[0..1]	±		1580
	Beneficiary *<Bnfcry>*	[0..2]	±		1580
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1581
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1581
	RelationshipRecord *<RltshRcrd>*	[0..*]			1581
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583
	Valuation *<Valtn>*	[0..1]	±	C12	1584
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1584

3.4.2.2.9.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1568
	Identification <*Id*>	[1..1]	±		1569
	Nature <*Ntr*>	[0..1]			1570
{Or	**FinancialInstitution** <*FI*>	[1..1]			1570
	Sector <*Sctr*>	[1..*]			1570
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1571
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1571
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1572
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1572
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1572
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		1573
	DirectionOrSide <*DrctnOrSd*>	[0..1]			1573
{Or	**Direction** <*Drctn*>	[1..1]			1573
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1574
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1574
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	1574
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	1575
	ReportingExemption <*RptgXmptn*>	[0..1]			1575
	Reason <*Rsn*>	[1..1]	Text		1575
	Description <*Desc*>	[0..1]	Text		1575
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C11	1575
	IdentificationType <*IdTp*>	[0..1]	±		1576
	Nature <*Ntr*>	[0..1]			1576
{Or	**FinancialInstitution** <*FI*>	[1..1]			1577
	Sector <*Sctr*>	[1..*]			1577
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1577
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1578
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1579

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579
	Broker *<Brkr>*	[0..1]	±		1580
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1580
	ClearingMember *<ClrMmb>*	[0..1]	±		1580
	Beneficiary *<Bnfcry>*	[0..2]	±		1580
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1581
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1581
	RelationshipRecord *<RltshRcrd>*	[0..*]			1581
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583

3.4.2.2.9.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C10 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1569
	Nature *<Ntr>*	[0..1]			1570
{Or	**FinancialInstitution** *<FI>*	[1..1]			1570
	Sector *<Sctr>*	[1..*]			1570
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1571
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1571
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1572
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1572
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1572
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1573
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1573
{Or	**Direction** *<Drctn>*	[1..1]			1573
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1574
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1574
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1575
	ReportingExemption *<RptgXmptn>*	[0..1]			1575
	Reason *<Rsn>*	[1..1]	Text		1575
	Description *<Desc>*	[0..1]	Text		1575

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.9.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			1570
	Sector <*Sctr*>	[1..*]			1570
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1571
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1571
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1572
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1572
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1572
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1572

3.4.2.2.9.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			1570
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1571
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1571
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1572

3.4.2.2.9.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1571
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1571

3.4.2.2.9.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.9.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.9.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.9.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

3.4.2.2.9.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			1573
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1574

3.4.2.2.9.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1574
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1574

3.4.2.2.9.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.9.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.9.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.2.2.9.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.9.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.9.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		1575
	Description <*Desc*>	[0..1]	Text		1575

3.4.2.2.9.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.9.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.9.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C11 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		1576
	Nature *<Ntr>*	[0..1]			1576
{Or	**FinancialInstitution** *<FI>*	[1..1]			1577
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1579

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

3.4.2.2.9.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.9.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1577
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1579
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1579
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1579

3.4.2.2.9.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1577
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1578

3.4.2.2.9.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1577
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1578

3.4.2.2.9.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.9.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.9.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.9.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.9.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.9.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1582
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1582
	RelationshipType *<RltshTp>*	[1..1]			1583
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583
	Description *<Desc>*	[0..1]	Text		1583

3.4.2.2.9.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.9.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.9.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1583
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1583

3.4.2.2.9.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.9.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

3.4.2.2.9.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

3.4.2.2.9.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.9.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	1594
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1596
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1597
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1597
	ProductIdentification *<PdctId>*	[0..1]		C14	1597
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1598
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1605
	Name <*Nm*>	[0..1]	Text		1605
	Index <*Indx*>	[0..1]	CodeSet		1605
Or	**Other** <*Othr*>	[1..1]			1605
	Identification <*Id*>	[1..1]	Text		1605
	Source <*Src*>	[1..1]	Text		1605
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		1605
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	1606
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1606
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1607
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1607
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1607
	FixingDate <*FxgDt*>	[0..1]	DateTime		1607
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1607
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1608
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1608
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1608
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1609
	FixingDate <*FxgDt*>	[0..1]	DateTime		1609
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	1609
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		1609
	TransactionData <*TxData*>	[1..1]		C17	1609
	TransactionIdentification <*TxId*>	[0..1]	±		1618
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		1618
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		1619
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			1619
{Or	**Portfolio** <*Prtfl*>	[1..1]			1620
{Or	**Code** <*Cd*>	[1..1]	Text		1620
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1621
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1621

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1624
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1624
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1624
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1624
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1625
	FirstLeg *<FrstLeg>*	[0..1]		C21	1626
	Amount *<Amt>*	[0..1]	±		1627
	SchedulePeriod *<SchdlPrd>*	[0..*]			1627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1627
	Amount *<Amt>*	[1..1]	±		1628
	SecondLeg *<ScndLeg>*	[0..1]		C22	1628
	Amount *<Amt>*	[0..1]	±		1628
	SchedulePeriod *<SchdlPrd>*	[0..*]			1629
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1629
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1629
	Amount *<Amt>*	[1..1]	±		1629
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1629
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1630
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636
Or}	**Term** *<Term>*	[1..1]		C25	1636
	Quantity *<Qty>*	[0..1]	Quantity		1637
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1637
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1637
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1637
	Value *<Val>*	[0..1]	Quantity	C8	1638
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1638
	SecondLeg *<ScndLeg>*	[0..1]		C24	1639
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1640
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1640
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1640
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1640
	Details *<Dtls>*	[0..1]			1640
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1641
	Quantity *<Qty>*	[1..1]	Quantity		1641
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1642
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1642
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1642
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1642
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1642
Or}	**Term** *<Term>*	[1..1]		C25	1642

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1643
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1643
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1643
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1643
	Value *<Val>*	[0..1]	Quantity	C8	1644
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1644
	Quantity *<Qty>*	[0..1]	±		1645
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1645
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1645
	EffectiveDate *<FctvDt>*	[0..1]	Date		1645
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1645
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1646
	SettlementDate *<SttlmDt>*	[0..*]	Date		1646
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1646
	Compression *<Cmprssn>*	[0..1]	Indicator		1647
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1647
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1647
	Technique *<Tchnq>*	[1..1]	CodeSet		1647
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1648
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1648
	Type *<Tp>*	[0..1]	CodeSet		1649
	Identification *<Id>*	[0..1]			1650
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651
	TradeConfirmation *<TradConf>*	[0..1]	±		1651
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1652
	TradeClearing *<TradClr>*	[0..1]		C28	1652

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1664
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1664
	InterestRate *<IntrstRate>*	[0..1]		C31	1665
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1673
	SecondLeg *<ScndLeg>*	[0..1]			1673
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1675
	Spread <*Sprd*>	[0..1]	±		1676
	DayCount <*DayCnt*>	[0..1]	±		1676
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1676
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1677
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1677
	Date <*Dt*>	[1..1]	Date		1677
	Value <*Val*>	[0..1]	Rate		1677
	LastFloatingReset <*LastFltgRst*>	[0..1]			1677
	Date <*Dt*>	[1..1]	Date		1678
	Value <*Val*>	[0..1]	Rate		1678
	Currency <*Ccy*>	[0..1]		C7	1678
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1678
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1679
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1679
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1679
	FixingDate <*FxgDt*>	[0..1]	DateTime		1679
	Commodity <*Cmmdty*>	[0..1]	±		1679
	Option <*Optn*>	[0..1]		C35	1680
	Type <*Tp*>	[0..1]	CodeSet		1681
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1681
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1682
	ExerciseDate <*ExrcDt*>	[0..1]	±		1682
	StrikePrice <*StrkPric*>	[0..1]	±		1682
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1683
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1683
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1684
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1684
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1684
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1685

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1685
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1686
	LoadType *<LdTp>*	[0..1]	CodeSet		1686
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1686
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1687
	DeliveryDate *<DlvryDt>*	[0..1]			1687
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688
	Duration *<Drtn>*	[0..1]	CodeSet		1688
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689
	Credit *<Cdt>*	[0..1]			1689
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1690
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1691
	Series *<Srs>*	[0..1]	Quantity		1691
	Version *<Vrsn>*	[0..1]	Quantity		1691
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1691
	Tranche *<Trch>*	[0..1]	±		1691
	OtherPayment *<OthrPmt>*	[0..*]		C39	1692
	PaymentAmount *<PmtAmt>*	[0..1]	±		1692
	PaymentType *<PmtTp>*	[0..1]	±		1693
	PaymentDate *<PmtDt>*	[0..1]	Date		1693
	PaymentPayer *<PmtPyer>*	[0..1]	±		1693
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1693
	Package *<Packg>*	[0..1]		C40	1694
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1694
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1694

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		1695
	Spread <*Sprd*>	[0..1]	±		1695
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1695

3.4.2.2.9.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1596
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1597
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1597
	ProductIdentification *<PdctId>*	[0..1]		C14	1597
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1598
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1605
	Name *<Nm>*	[0..1]	Text		1605

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[0..1]	CodeSet		1605
Or	**Other** <Othr>	[1..1]			1605
	Identification <Id>	[1..1]	Text		1605
	Source <Src>	[1..1]	Text		1605
Or}	**IdentificationNotAvailable** <IdNotAvlbl>	[1..1]	CodeSet		1605
	SettlementCurrency <SttlmCcy>	[0..1]		C6	1606
	Currency <Ccy>	[1..1]	CodeSet	C2	1606
	ExchangeRate <XchgRate>	[0..1]	Rate		1607
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1607
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1607
	FixingDate <FxgDt>	[0..1]	DateTime		1607
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	1607
	Currency <Ccy>	[1..1]	CodeSet	C2	1608
	ExchangeRate <XchgRate>	[0..1]	Rate		1608
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1608
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1609
	FixingDate <FxgDt>	[0..1]	DateTime		1609
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	1609
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		1609

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.9.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.9.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.9.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1598
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1598
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1598
	ProductDescription *<PdctDesc>*	[0..1]	Text		1598

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.9.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.9.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	Text		3022
Or}	Proprietary *<Prtry>*	[1..1]	±		3022

3.4.2.2.9.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.9.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.9.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1599
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1600
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1600
Or	**Basket** *<Bskt>*	[1..1]		C15	1600
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604
Or	**Index** *<Indx>*	[1..1]		C16	1604
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1605
	Name *<Nm>*	[0..1]	Text		1605
	Index *<Indx>*	[0..1]	CodeSet		1605
Or	**Other** *<Othr>*	[1..1]			1605
	Identification *<Id>*	[1..1]	Text		1605
	Source *<Src>*	[1..1]	Text		1605
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1605

3.4.2.2.9.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.9.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.9.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1601
	Identification *<Id>*	[0..1]	Text		1601
	Constituents *<Cnsttnts>*	[0..*]			1601
	InstrumentIdentification *<InstrmId>*	[1..1]			1602
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1603
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1603
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1603
	Identification *<Id>*	[1..1]	Text		1603
	Source *<Src>*	[1..1]	Text		1603
	Quantity *<Qty>*	[0..1]	Quantity		1603
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1603
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1604
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1604

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.9.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.9.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			1602
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1603
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1603
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1603
	Identification <*Id*>	[1..1]	Text		1603
	Source <*Src*>	[1..1]	Text		1603
	Quantity <*Qty*>	[0..1]	Quantity		1603
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1603
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1604
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1604

3.4.2.2.9.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1602
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1603
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1603
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1603
	Identification <*Id*>	[1..1]	Text		1603
	Source <*Src*>	[1..1]	Text		1603

3.4.2.2.9.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.9.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.9.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1603
	Source <*Src*>	[1..1]	Text		1603

3.4.2.2.9.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.9.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.9.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1604
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1604

3.4.2.2.9.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.9.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1605
	Name <*Nm*>	[0..1]	Text		1605
	Index <*Indx*>	[0..1]	CodeSet		1605

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.9.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.9.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.9.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1605
	Source <*Src*>	[1..1]	Text		1605

3.4.2.2.9.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.9.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.9.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.9.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1606
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1607
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1607
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1607
	FixingDate *<FxgDt>*	[0..1]	DateTime		1607

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.9.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.9.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.9.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.9.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.9.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1608
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1608
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1608
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1609
	FixingDate <*FxgDt*>	[0..1]	DateTime		1609

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.9.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.9.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.9.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.9.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.9.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.9.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		1618
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1618
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1619
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1619
{Or	**Portfolio** *<Prtfl>*	[1..1]			1620
{Or	**Code** *<Cd>*	[1..1]	Text		1620
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1621
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1621
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1624
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1624
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1624
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1624
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1625
	FirstLeg *<FrstLeg>*	[0..1]		C21	1626
	Amount *<Amt>*	[0..1]	±		1627
	SchedulePeriod *<SchdlPrd>*	[0..*]			1627
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1627
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1627
	Amount *<Amt>*	[1..1]	±		1628
	SecondLeg *<ScndLeg>*	[0..1]		C22	1628
	Amount *<Amt>*	[0..1]	±		1628

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			1629
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1629
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1629
	Amount *<Amt>*	[1..1]	±		1629
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1629
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1630
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636
Or}	**Term** *<Term>*	[1..1]		C25	1636
	Quantity *<Qty>*	[0..1]	Quantity		1637
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1637
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1637
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1637
	Value *<Val>*	[0..1]	Quantity	C8	1638
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1638
	SecondLeg *<ScndLeg>*	[0..1]		C24	1639
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1640
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1640
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1640
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1640

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details <*Dtls*>	[0..1]			1640
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1641
	Quantity <*Qty*>	[1..1]	Quantity		1641
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1642
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1642
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1642
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1642
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1642
Or}	**Term** <*Term*>	[1..1]		C25	1642
	Quantity <*Qty*>	[0..1]	Quantity		1643
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1643
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1643
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1643
	Value <*Val*>	[0..1]	Quantity	C8	1644
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1644
	Quantity <*Qty*>	[0..1]	±		1645
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1645
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1645
	EffectiveDate <*FctvDt*>	[0..1]	Date		1645
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1645
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1646
	SettlementDate <*SttlmDt*>	[0..*]	Date		1646
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1646
	Compression <*Cmprssn*>	[0..1]	Indicator		1647
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		1647
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			1647
	Technique <*Tchnq*>	[1..1]	CodeSet		1647
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1648
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	1648
	Type <*Tp*>	[0..1]	CodeSet		1649
	Identification <*Id*>	[0..1]			1650

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651
	TradeConfirmation *<TradConf>*	[0..1]	±		1651
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1652
	TradeClearing *<TradClr>*	[0..1]		C28	1652
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1664
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1664
	InterestRate *<IntrstRate>*	[0..1]		C31	1665
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		1673
	SecondLeg *<ScndLeg>*	[0..1]			1673
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678
	Currency *<Ccy>*	[0..1]		C7	1678
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1678
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1679
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1679
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1679
	FixingDate *<FxgDt>*	[0..1]	DateTime		1679
	Commodity *<Cmmdty>*	[0..1]	±		1679
	Option *<Optn>*	[0..1]		C35	1680
	Type *<Tp>*	[0..1]	CodeSet		1681
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1681
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1682

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		1682
	StrikePrice *<StrkPric>*	[0..1]	±		1682
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1683
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1683
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1684
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1684
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1685
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1685
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1686
	LoadType *<LdTp>*	[0..1]	CodeSet		1686
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1686
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1687
	DeliveryDate *<DlvryDt>*	[0..1]			1687
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688
	Duration *<Drtn>*	[0..1]	CodeSet		1688
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689
	Credit *<Cdt>*	[0..1]			1689
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1690
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1691
	Series *<Srs>*	[0..1]	Quantity		1691
	Version *<Vrsn>*	[0..1]	Quantity		1691
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1691
	Tranche *<Trch>*	[0..1]	±		1691

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	1692
	PaymentAmount <*PmtAmt*>	[0..1]	±		1692
	PaymentType <*PmtTp*>	[0..1]	±		1693
	PaymentDate <*PmtDt*>	[0..1]	Date		1693
	PaymentPayer <*PmtPyer*>	[0..1]	±		1693
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1693
	Package <*Packg*>	[0..1]		C40	1694
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1694
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1694
	Price <*Pric*>	[0..1]	±		1695
	Spread <*Sprd*>	[0..1]	±		1695
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1695

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.9.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.9.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.9.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1620
{Or	**Code** *<Cd>*	[1..1]	Text		1620
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1621
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1621
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1621
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624

3.4.2.2.9.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		1620
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1621

3.4.2.2.9.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.9.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1621
{Or	**Portfolio** *<Prtfl>*	[1..1]			1622
	Code *<Cd>*	[1..1]	Text		1622
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1622
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1622
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1623
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624

3.4.2.2.9.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1622
	Code <*Cd*>	[1..1]	Text		1622
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1622
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1622

3.4.2.2.9.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1622
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1622

3.4.2.2.9.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.9.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1623
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1624

3.4.2.2.9.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1623
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1623

3.4.2.2.9.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.9.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.9.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.9.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C21	1626
	Amount <*Amt*>	[0..1]	±		1627
	SchedulePeriod <*SchdlPrd*>	[0..*]			1627
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1627
	Amount <*Amt*>	[1..1]	±		1628
	SecondLeg <*ScndLeg*>	[0..1]		C22	1628
	Amount <*Amt*>	[0..1]	±		1628
	SchedulePeriod <*SchdlPrd*>	[0..*]			1629
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1629
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1629
	Amount <*Amt*>	[1..1]	±		1629
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1629

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.9.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1627
	SchedulePeriod <*SchdlPrd*>	[0..*]			1627
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1627
	Amount <*Amt*>	[1..1]	±		1628

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.9.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.9.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1627
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1627
	Amount <*Amt*>	[1..1]	±		1628

3.4.2.2.9.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.9.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1628
	SchedulePeriod <*SchdlPrd*>	[0..*]			1629
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1629
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1629
	Amount <*Amt*>	[1..1]	±		1629
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1629

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.9.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.9.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1629
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1629
	Amount <*Amt*>	[1..1]	±		1629

3.4.2.2.9.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.9.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.9.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	1632
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1633
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1633
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634
	Details *<Dtls>*	[0..1]			1634
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1635
	Quantity *<Qty>*	[1..1]	Quantity		1635
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1636
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1636
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1636
Or}	**Term** *<Term>*	[1..1]		C25	1636
	Quantity *<Qty>*	[0..1]	Quantity		1637
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1637
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1637
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1637
	Value *<Val>*	[0..1]	Quantity	C8	1638
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1638
	SecondLeg *<ScndLeg>*	[0..1]		C24	1639
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1640
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1640
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1640
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1640
	Details *<Dtls>*	[0..1]			1640
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1641
	Quantity *<Qty>*	[1..1]	Quantity		1641
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1642
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1642
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1642

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1642
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1642
Or}	**Term** *<Term>*	[1..1]		C25	1642
	Quantity *<Qty>*	[0..1]	Quantity		1643
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1643
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1643
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1643
	Value *<Val>*	[0..1]	Quantity	C8	1644
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1644

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.9.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1633
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1633
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1634
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1634
	Details <*Dtls*>	[0..1]			1634
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1635
	Quantity <*Qty*>	[1..1]	Quantity		1635
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1636
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1636
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1636
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1636
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1636
Or}	**Term** <*Term*>	[1..1]		C25	1636
	Quantity <*Qty*>	[0..1]	Quantity		1637
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1637
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1637
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1637
	Value <*Val*>	[0..1]	Quantity	C8	1638
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1638

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.9.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1634
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1634

3.4.2.2.9.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.9.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1635
	Quantity <*Qty*>	[1..1]	Quantity		1635
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1636
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1636
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1636
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1636
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1636
Or}	**Term** <*Term*>	[1..1]		C25	1636
	Quantity <*Qty*>	[0..1]	Quantity		1637
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1637
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1637
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1637
	Value <*Val*>	[0..1]	Quantity	C8	1638
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1638

3.4.2.2.9.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1635
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1636
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1636
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1636
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1636
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1636

3.4.2.2.9.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1636
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1636

3.4.2.2.9.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.9.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1637
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1637
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1637
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1637
	Value <*Val*>	[0..1]	Quantity	C8	1638
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1638

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.9.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1637
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1637

3.4.2.2.9.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.9.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.9.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.9.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1640
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1640
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1640
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1640
	Details <*Dtls*>	[0..1]			1640
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1641
	Quantity <*Qty*>	[1..1]	Quantity		1641
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1642
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1642
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1642
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1642
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1642
Or}	**Term** <*Term*>	[1..1]		C25	1642
	Quantity <*Qty*>	[0..1]	Quantity		1643
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1643
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1643
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1643
	Value <*Val*>	[0..1]	Quantity	C8	1644
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1644

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.9.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1640
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1640

3.4.2.2.9.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.9.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1641
	Quantity <*Qty*>	[1..1]	Quantity		1641
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1642
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1642
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1642
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1642
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1642
Or}	**Term** <*Term*>	[1..1]		C25	1642
	Quantity <*Qty*>	[0..1]	Quantity		1643
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1643
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1643
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1643
	Value <*Val*>	[0..1]	Quantity	C8	1644
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1644

3.4.2.2.9.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1641
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1642
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1642
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1642
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1642
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1642

3.4.2.2.9.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1642
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1642

3.4.2.2.9.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.9.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1643
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1643
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1643
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1643
	Value <*Val*>	[0..1]	Quantity	C8	1644
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1644

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.9.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.9.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1643
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1643

3.4.2.2.9.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.9.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.9.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.9.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.9.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.9.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.2.9.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.9.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1647
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1648

3.4.2.2.9.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.9.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1649
	Identification *<Id>*	[0..1]			1650
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651
	TimeStamp *<TmStmp>*	[0..1]	±		1651
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1651

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.9.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.9.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1650
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1650
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651

3.4.2.2.9.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.9.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		1651
	Identification *<Id>*	[1..1]	Text		1651

3.4.2.2.9.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.9.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.9.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.9.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1654
	ClearingStatus *<ClrSts>*	[0..1]			1654
{Or	**Cleared** *<Clrd>*	[1..1]			1655
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1659
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661
Or}	**NonCleared** *<NonClrd>*	[1..1]			1661
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1664

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.9.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.9.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** <*Clrd*>	[1..1]			1655
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		1656
Or}	**Details** <*Dtls*>	[1..1]		C29	1656
	CCP <*CCP*>	[0..1]	±		1657
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		1657
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1657
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		1657
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		1658
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		1658
Or	**IntendToClear** <*IntndToClear*>	[1..1]			1659
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		1659
Or}	**Details** <*Dtls*>	[1..1]		C30	1659
	CCP <*CCP*>	[0..1]	±		1660
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		1660
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1660
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		1660
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		1661
Or}	**NonCleared** <*NonClrd*>	[1..1]			1661
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		1662
Or}	**Counterparties** <*CtrPties*>	[1..1]			1662
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			1662
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1663
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1663
	OtherCounterparty <*OthrCtrPty*>	[0..1]			1663
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1663
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1664

3.4.2.2.9.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1656
Or}	**Details** *<Dtls>*	[1..1]		C29	1656
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658

3.4.2.2.9.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1657
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1657
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1657
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1657
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1658
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1658
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1658

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.9.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.9.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.9.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.9.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1659
Or}	**Details** *<Dtls>*	[1..1]		C30	1659
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661

3.4.2.2.9.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1660
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1660
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1660
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1660
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1661
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1661

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.9.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.9.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.9.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.9.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1662
Or}	**Counterparties** *<CtrPties>*	[1..1]			1662
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664

3.4.2.2.9.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.9.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1662
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1663
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1663
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1663
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1664

3.4.2.2.9.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1663
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1663

3.4.2.2.9.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.9.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1663
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1664

3.4.2.2.9.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.9.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.9.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1667
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1673
	SecondLeg *<ScndLeg>*	[0..1]			1673
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.9.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1668
Or}	**Floating** *<Fltg>*	[1..1]		C34	1669
	Identification *<Id>*	[0..1]	IdentifierSet		1669
	Name *<Nm>*	[0..1]	Text		1670
	Rate *<Rate>*	[0..1]			1670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1670
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1670
	Spread *<Sprd>*	[0..1]	±		1671
	DayCount *<DayCnt>*	[0..1]	±		1671
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1671
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1671
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1672
	LastFloatingReset *<LastFltgRst>*	[0..1]			1672
	Date *<Dt>*	[1..1]	Date		1672
	Value *<Val>*	[0..1]	Rate		1673

3.4.2.2.9.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.9.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		1669
	Name <*Nm*>	[0..1]	Text		1670
	Rate <*Rate*>	[0..1]			1670
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1670
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1670
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1670
	Spread <*Sprd*>	[0..1]	±		1671
	DayCount <*DayCnt*>	[0..1]	±		1671
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1671
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1671
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1672
	Date <*Dt*>	[1..1]	Date		1672
	Value <*Val*>	[0..1]	Rate		1672
	LastFloatingReset <*LastFltgRst*>	[0..1]			1672
	Date <*Dt*>	[1..1]	Date		1672
	Value <*Val*>	[0..1]	Rate		1673

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.9.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1670
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1670

3.4.2.2.9.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.9.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.9.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.9.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.9.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.9.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.9.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1672
	Value <*Val*>	[0..1]	Rate		1672

3.4.2.2.9.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.9.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1672
	Value <*Val*>	[0..1]	Rate		1673

3.4.2.2.9.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.9.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1673
Or}	**Floating** *<Fltg>*	[1..1]		C34	1674
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678

3.4.2.2.9.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.9.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1675
	Name *<Nm>*	[0..1]	Text		1675
	Rate *<Rate>*	[0..1]			1675
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1675
	Spread *<Sprd>*	[0..1]	±		1676
	DayCount *<DayCnt>*	[0..1]	±		1676
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1676
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1677
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1677
	Value *<Val>*	[0..1]	Rate		1677
	LastFloatingReset *<LastFltgRst>*	[0..1]			1677
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.9.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1675
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1675

3.4.2.2.9.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.9.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.9.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.9.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.9.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.9.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.9.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.9.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1677
	Value <*Val*>	[0..1]	Rate		1677

3.4.2.2.9.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.9.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1678
	Value *<Val>*	[0..1]	Rate		1678

3.4.2.2.9.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.9.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1678
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1679
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1679
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1679
	FixingDate *<FxgDt>*	[0..1]	DateTime		1679

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.9.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.9.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.9.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.9.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.9.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.9.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1681
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1681
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1682
	ExerciseDate *<ExrcDt>*	[0..1]	±		1682
	StrikePrice *<StrkPric>*	[0..1]	±		1682
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1683
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1683
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1684
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1684
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1684

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.2.9.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.9.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

3.4.2.2.9.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.9.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.9.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

3.4.2.2.9.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.9.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.9.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.9.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1685
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1686
	LoadType <*LdTp*>	[0..1]	CodeSet		1686
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1686
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1687
	DeliveryDate <*DlvryDt*>	[0..1]			1687
	FromDate <*FrDt*>	[0..1]	Date		1687
	ToDate <*ToDt*>	[1..1]	Date		1688
	Duration <*Drtn*>	[0..1]	CodeSet		1688
	WeekDay <*WkDay*>	[0..*]	CodeSet		1688
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1689
	QuantityUnit <*QtyUnit*>	[0..1]	±		1689
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1689

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.9.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.9.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

3.4.2.2.9.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.9.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1687
	DeliveryDate *<DlvryDt>*	[0..1]			1687
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688
	Duration *<Drtn>*	[0..1]	CodeSet		1688
	WeekDay *<WkDay>*	[0..*]	CodeSet		1688
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1689
	QuantityUnit *<QtyUnit>*	[0..1]	±		1689
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1689

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.9.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.9.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1687
	ToDate *<ToDt>*	[1..1]	Date		1688

3.4.2.2.9.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.9.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.9.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.9.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.9.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.9.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		1690
	ReferenceParty *<RefPty>*	[0..1]	±		1690
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1690
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1691
	Series *<Srs>*	[0..1]	Quantity		1691
	Version *<Vrsn>*	[0..1]	Quantity		1691
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1691
	Tranche *<Trch>*	[0..1]	±		1691

3.4.2.2.9.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.9.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

3.4.2.2.9.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.9.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.9.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.9.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.9.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.9.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.9.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1692
	PaymentType <*PmtTp*>	[0..1]	±		1693
	PaymentDate <*PmtDt*>	[0..1]	Date		1693
	PaymentPayer <*PmtPyer*>	[0..1]	±		1693
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1693

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.9.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.9.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.9.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.9.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.9.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.9.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1694
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1694
	Price *<Pric>*	[0..1]	±		1695
	Spread *<Sprd>*	[0..1]	±		1695

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.9.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.9.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.9.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.9.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.9.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.9.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.9.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

3.4.2.2.9.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1697
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1697
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1697

3.4.2.2.9.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.9.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.9.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.10 Revive <Rvv>

Presence: [1..1]

Definition: Re-opening of a derivative, at a trade or position level, that was cancelled with action type 'Error' or terminated by mistake.

Revive <Rvv> contains the following **TradeData42** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1709
	Counterparty *<CtrPty>*	[1..1]			1711
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1713
	Identification *<Id>*	[1..1]	±		1714
	Nature *<Ntr>*	[0..1]			1715
{Or	**FinancialInstitution** *<FI>*	[1..1]			1715
	Sector *<Sctr>*	[1..*]			1715
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1716
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1716
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1717
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1717
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1717
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1718
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1718
{Or	**Direction** *<Drctn>*	[1..1]			1718
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1719
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1719
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1719
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1720
	ReportingExemption *<RptgXmptn>*	[0..1]			1720
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1720
	IdentificationType *<IdTp>*	[0..1]	±		1721
	Nature *<Ntr>*	[0..1]			1721
{Or	**FinancialInstitution** *<FI>*	[1..1]			1722
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1724
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1724
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1724
	Broker *<Brkr>*	[0..1]	±		1725
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1725
	ClearingMember *<ClrMmb>*	[0..1]	±		1725
	Beneficiary *<Bnfcry>*	[0..2]	±		1725
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1726
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1726
	RelationshipRecord *<RltshRcrd>*	[0..*]			1726
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1727
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1727
	RelationshipType *<RltshTp>*	[1..1]			1728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728
	Description *<Desc>*	[0..1]	Text		1728
	Valuation *<Valtn>*	[0..1]	±	C12	1729
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1729
	CommonTradeData *<CmonTradData>*	[1..1]			1729
	ContractData *<CtrctData>*	[0..1]		C13	1739
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1741
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1742
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1742
	ProductIdentification *<PdctId>*	[0..1]		C14	1742
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1743
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1743
	ProductDescription *<PdctDesc>*	[0..1]	Text		1743

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1743
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1751
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1752
	FixingDate <FxgDt>	[0..1]	DateTime		1752
	SettlementCurrencySecondLeg <SttlmCcyScndLeg>	[0..1]		C6	1752
	Currency <Ccy>	[1..1]	CodeSet	C2	1753
	ExchangeRate <XchgRate>	[0..1]	Rate		1753
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1753
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1754
	FixingDate <FxgDt>	[0..1]	DateTime		1754
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	1754
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	Indicator		1754
	TransactionData <TxData>	[1..1]		C17	1754
	TransactionIdentification <TxId>	[0..1]	±		1763
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		1763
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		1764
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			1764
{Or	**Portfolio** <Prtfl>	[1..1]			1765
{Or	**Code** <Cd>	[1..1]	Text		1765
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** <MrgnPrtflCd>	[1..1]			1766
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]			1766
{Or	**Portfolio** <Prtfl>	[1..1]			1767
	Code <Cd>	[1..1]	Text		1767
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		1767
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]			1768
{Or	**Portfolio** <Prtfl>	[1..1]			1768
	Code <Cd>	[1..1]	Text		1768
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		1768
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		1769
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		1769
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		1769

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1769
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1769
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1770
	FirstLeg *<FrstLeg>*	[0..1]		C21	1771
	Amount *<Amt>*	[0..1]	±		1772
	SchedulePeriod *<SchdlPrd>*	[0..*]			1772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1772
	Amount *<Amt>*	[1..1]	±		1773
	SecondLeg *<ScndLeg>*	[0..1]		C22	1773
	Amount *<Amt>*	[0..1]	±		1773
	SchedulePeriod *<SchdlPrd>*	[0..*]			1774
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1774
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1774
	Amount *<Amt>*	[1..1]	±		1774
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1774
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1775
	FirstLeg *<FrstLeg>*	[0..1]		C24	1777
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783
	SecondLeg *<ScndLeg>*	[0..1]		C24	1784
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1785
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1785
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1785
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1785
	Details *<Dtls>*	[0..1]			1785
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1786
	Quantity *<Qty>*	[1..1]	Quantity		1786
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1787
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1787
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1787
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1787
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1787
Or}	**Term** *<Term>*	[1..1]		C25	1787
	Quantity *<Qty>*	[0..1]	Quantity		1788
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1788
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1788
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1788
	Value *<Val>*	[0..1]	Quantity	C8	1789
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1789
	Quantity *<Qty>*	[0..1]	±		1790
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1790
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1790
	EffectiveDate *<FctvDt>*	[0..1]	Date		1790
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1790

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1791
	SettlementDate *<SttlmDt>*	[0..*]	Date		1791
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1791
	Compression *<Cmprssn>*	[0..1]	Indicator		1792
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1792
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1792
	Technique *<Tchnq>*	[1..1]	CodeSet		1792
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1793
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1793
	Type *<Tp>*	[0..1]	CodeSet		1794
	Identification *<Id>*	[0..1]			1795
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796
	TradeConfirmation *<TradConf>*	[0..1]	±		1796
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1797
	TradeClearing *<TradClr>*	[0..1]		C28	1797
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1809
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1809
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1809
	InterestRate *<IntrstRate>*	[0..1]		C31	1810
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818
	SecondLeg *<ScndLeg>*	[0..1]			1818
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823
	Currency *<Ccy>*	[0..1]		C7	1823
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1823
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1824
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1824
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1824
	FixingDate *<FxgDt>*	[0..1]	DateTime		1824
	Commodity *<Cmmdty>*	[0..1]	±		1824
	Option *<Optn>*	[0..1]		C35	1825
	Type *<Tp>*	[0..1]	CodeSet		1826
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1826
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1827
	ExerciseDate *<ExrcDt>*	[0..1]	±		1827
	StrikePrice *<StrkPric>*	[0..1]	±		1827
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1828
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1828
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1829
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1829
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1830
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1830
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1831
	LoadType *<LdTp>*	[0..1]	CodeSet		1831
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1831
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834
	Credit *<Cdt>*	[0..1]			1834
	Seniority *<Snrty>*	[0..1]	CodeSet		1835
	ReferenceParty *<RefPty>*	[0..1]	±		1835
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1835
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1836
	Series *<Srs>*	[0..1]	Quantity		1836
	Version *<Vrsn>*	[0..1]	Quantity		1836
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1836
	Tranche *<Trch>*	[0..1]	±		1836
	OtherPayment *<OthrPmt>*	[0..*]		C39	1837
	PaymentAmount *<PmtAmt>*	[0..1]	±		1837
	PaymentType *<PmtTp>*	[0..1]	±		1838
	PaymentDate *<PmtDt>*	[0..1]	Date		1838
	PaymentPayer *<PmtPyer>*	[0..1]	±		1838
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1838
	Package *<Packg>*	[0..1]		C40	1839
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1839
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1839
	Price *<Pric>*	[0..1]	±		1840
	Spread *<Sprd>*	[0..1]	±		1840
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1840
	Level *<Lvl>*	[0..1]	CodeSet		1841
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1841
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1841
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1842
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1842
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1842

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1842

3.4.2.2.10.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1711
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1713
	Identification *<Id>*	[1..1]	±		1714
	Nature *<Ntr>*	[0..1]			1715
{Or	**FinancialInstitution** *<FI>*	[1..1]			1715
	Sector *<Sctr>*	[1..*]			1715
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1716
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1716
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1717
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1717
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1717
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1718
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1718
{Or	**Direction** *<Drctn>*	[1..1]			1718
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1719
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1719
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1719
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1720
	ReportingExemption *<RptgXmptn>*	[0..1]			1720
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1720
	IdentificationType *<IdTp>*	[0..1]	±		1721
	Nature *<Ntr>*	[0..1]			1721
{Or	**FinancialInstitution** *<FI>*	[1..1]			1722
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1724
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1724
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1724
	Broker *<Brkr>*	[0..1]	±		1725
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1725
	ClearingMember *<ClrMmb>*	[0..1]	±		1725
	Beneficiary *<Bnfcry>*	[0..2]	±		1725
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1726
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1726
	RelationshipRecord *<RltshRcrd>*	[0..*]			1726
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1727
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1727
	RelationshipType *<RltshTp>*	[1..1]			1728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728
	Description *<Desc>*	[0..1]	Text		1728
	Valuation *<Valtn>*	[0..1]	±	C12	1729
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1729

3.4.2.2.10.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1713
	Identification *<Id>*	[1..1]	±		1714
	Nature *<Ntr>*	[0..1]			1715
{Or	**FinancialInstitution** *<FI>*	[1..1]			1715
	Sector *<Sctr>*	[1..*]			1715
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1716
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1716
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1717
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1717
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1717
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1718
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1718
{Or	**Direction** *<Drctn>*	[1..1]			1718
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1719
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1719
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1719
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1720
	ReportingExemption *<RptgXmptn>*	[0..1]			1720
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1720
	IdentificationType *<IdTp>*	[0..1]	±		1721
	Nature *<Ntr>*	[0..1]			1721
{Or	**FinancialInstitution** *<FI>*	[1..1]			1722
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1724
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1724
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		1724
	Broker <*Brkr*>	[0..1]	±		1725
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		1725
	ClearingMember <*ClrMmb*>	[0..1]	±		1725
	Beneficiary <*Bnfcry*>	[0..2]	±		1725
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1726
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		1726
	RelationshipRecord <*RltshRcrd*>	[0..*]			1726
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		1727
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		1727
	RelationshipType <*RltshTp*>	[1..1]			1728
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1728
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1728
	Description <*Desc*>	[0..1]	Text		1728

3.4.2.2.10.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C10 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1714
	Nature *<Ntr>*	[0..1]			1715
{Or	**FinancialInstitution** *<FI>*	[1..1]			1715
	Sector *<Sctr>*	[1..*]			1715
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1716
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1716
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1717
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1717
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1717
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1718
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1718
{Or	**Direction** *<Drctn>*	[1..1]			1718
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1719
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1719
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1719
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1720
	ReportingExemption *<RptgXmptn>*	[0..1]			1720
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.10.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			1715
	Sector <*Sctr*>	[1..*]			1715
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1716
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1716
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1717
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1717
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1717
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1717

3.4.2.2.10.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			1715
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1716
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1716
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1717

3.4.2.2.10.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1716
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1716

3.4.2.2.10.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.10.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.10.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.10.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

3.4.2.2.10.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			1718
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1719
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1719

3.4.2.2.10.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1719
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1719

3.4.2.2.10.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.10.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.10.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.2.2.10.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.10.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.10.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		1720
	Description *<Desc>*	[0..1]	Text		1720

3.4.2.2.10.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.10.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.10.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C11 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		1721
	Nature <*Ntr*>	[0..1]			1721
{Or	**FinancialInstitution** <*FI*>	[1..1]			1722
	Sector <*Sctr*>	[1..*]			1722
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1722
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1723
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1724
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1724
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1724
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		1724

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

3.4.2.2.10.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.10.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1722
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1724
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1724
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1724

3.4.2.2.10.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1722
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1723

3.4.2.2.10.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1722
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1723

3.4.2.2.10.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.10.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.10.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.10.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.10.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.10.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1727
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1727
	RelationshipType *<RltshTp>*	[1..1]			1728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728
	Description *<Desc>*	[0..1]	Text		1728

3.4.2.2.10.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.10.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.10.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1728
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1728

3.4.2.2.10.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.10.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

3.4.2.2.10.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

3.4.2.2.10.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.10.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	1739
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1741
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1742
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1742
	ProductIdentification *<PdctId>*	[0..1]		C14	1742
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1743
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1743
	ProductDescription *<PdctDesc>*	[0..1]	Text		1743
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1743
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1751
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1752
	FixingDate *<FxgDt>*	[0..1]	DateTime		1752
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1752
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1753
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1753
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1753
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1754
	FixingDate *<FxgDt>*	[0..1]	DateTime		1754
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1754
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1754
	TransactionData *<TxData>*	[1..1]		C17	1754
	TransactionIdentification *<TxId>*	[0..1]	±		1763
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1763
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1764
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1764
{Or	**Portfolio** *<Prtfl>*	[1..1]			1765
{Or	**Code** *<Cd>*	[1..1]	Text		1765
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1766
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1766

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1768
{Or	**Portfolio** *<Prtfl>*	[1..1]			1768
	Code *<Cd>*	[1..1]	Text		1768
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1768
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1769
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1769
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1769
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1769
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1769
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1770
	FirstLeg *<FrstLeg>*	[0..1]		C21	1771
	Amount *<Amt>*	[0..1]	±		1772
	SchedulePeriod *<SchdlPrd>*	[0..*]			1772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1772
	Amount *<Amt>*	[1..1]	±		1773
	SecondLeg *<ScndLeg>*	[0..1]		C22	1773
	Amount *<Amt>*	[0..1]	±		1773
	SchedulePeriod *<SchdlPrd>*	[0..*]			1774
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1774
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1774
	Amount *<Amt>*	[1..1]	±		1774
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1774
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1775
	FirstLeg *<FrstLeg>*	[0..1]		C24	1777
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783
	SecondLeg *<ScndLeg>*	[0..1]		C24	1784
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1785
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1785
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1785
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1785
	Details *<Dtls>*	[0..1]			1785
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1786
	Quantity *<Qty>*	[1..1]	Quantity		1786
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1787
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1787
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1787
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1787
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1787
Or}	**Term** *<Term>*	[1..1]		C25	1787

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1788
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1788
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1788
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1788
	Value *<Val>*	[0..1]	Quantity	C8	1789
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1789
	Quantity *<Qty>*	[0..1]	±		1790
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1790
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1790
	EffectiveDate *<FctvDt>*	[0..1]	Date		1790
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1790
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1791
	SettlementDate *<SttlmDt>*	[0..*]	Date		1791
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1791
	Compression *<Cmprssn>*	[0..1]	Indicator		1792
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1792
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1792
	Technique *<Tchnq>*	[1..1]	CodeSet		1792
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1793
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1793
	Type *<Tp>*	[0..1]	CodeSet		1794
	Identification *<Id>*	[0..1]			1795
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796
	TradeConfirmation *<TradConf>*	[0..1]	±		1796
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1797
	TradeClearing *<TradClr>*	[0..1]		C28	1797

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1809
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1809
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1809
	InterestRate *<IntrstRate>*	[0..1]		C31	1810
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818
	SecondLeg *<ScndLeg>*	[0..1]			1818
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod <RefPrd>	[0..1]	±	C33	1820
	Spread <Sprd>	[0..1]	±		1821
	DayCount <DayCnt>	[0..1]	±		1821
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1821
	ResetFrequency <RstFrqcy>	[0..1]	±		1822
	NextFloatingReset <NxtFltgRst>	[0..1]			1822
	Date <Dt>	[1..1]	Date		1822
	Value <Val>	[0..1]	Rate		1822
	LastFloatingReset <LastFltgRst>	[0..1]			1822
	Date <Dt>	[1..1]	Date		1823
	Value <Val>	[0..1]	Rate		1823
	Currency <Ccy>	[0..1]		C7	1823
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	1823
	ExchangeRate <XchgRate>	[0..1]	Rate		1824
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		1824
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		1824
	FixingDate <FxgDt>	[0..1]	DateTime		1824
	Commodity <Cmmdty>	[0..1]	±		1824
	Option <Optn>	[0..1]		C35	1825
	Type <Tp>	[0..1]	CodeSet		1826
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1826
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1827
	ExerciseDate <ExrcDt>	[0..1]	±		1827
	StrikePrice <StrkPric>	[0..1]	±		1827
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1828
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1828
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1829
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1829
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1829
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1829
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]		C36	1830

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1830
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1831
	LoadType *<LdTp>*	[0..1]	CodeSet		1831
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1831
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834
	Credit *<Cdt>*	[0..1]			1834
	Seniority *<Snrty>*	[0..1]	CodeSet		1835
	ReferenceParty *<RefPty>*	[0..1]	±		1835
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1835
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1836
	Series *<Srs>*	[0..1]	Quantity		1836
	Version *<Vrsn>*	[0..1]	Quantity		1836
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1836
	Tranche *<Trch>*	[0..1]	±		1836
	OtherPayment *<OthrPmt>*	[0..*]		C39	1837
	PaymentAmount *<PmtAmt>*	[0..1]	±		1837
	PaymentType *<PmtTp>*	[0..1]	±		1838
	PaymentDate *<PmtDt>*	[0..1]	Date		1838
	PaymentPayer *<PmtPyer>*	[0..1]	±		1838
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1838
	Package *<Packg>*	[0..1]		C40	1839
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1839
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1839

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		1840
	Spread <*Sprd*>	[0..1]	±		1840
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1840

3.4.2.2.10.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1741
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1742
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1742
	ProductIdentification *<PdctId>*	[0..1]		C14	1742
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1743
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1743
	ProductDescription *<PdctDesc>*	[0..1]	Text		1743
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1743
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1751
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1752
	FixingDate *<FxgDt>*	[0..1]	DateTime		1752
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1752
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1753
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1753
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1753
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1754
	FixingDate *<FxgDt>*	[0..1]	DateTime		1754
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1754
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1754

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.10.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.10.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.10.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1743
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		1743
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		1743
	ProductDescription <*PdctDesc*>	[0..1]	Text		1743

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.10.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.10.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.10.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.10.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.10.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1744
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1745
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1745
Or	**Basket** *<Bskt>*	[1..1]		C15	1745
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749
Or	**Index** *<Indx>*	[1..1]		C16	1749
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1750
	Name *<Nm>*	[0..1]	Text		1750
	Index *<Indx>*	[0..1]	CodeSet		1750
Or	**Other** *<Othr>*	[1..1]			1750
	Identification *<Id>*	[1..1]	Text		1750
	Source *<Src>*	[1..1]	Text		1750
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1750

3.4.2.2.10.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.10.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.10.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1746
	Identification *<Id>*	[0..1]	Text		1746
	Constituents *<Cnsttnts>*	[0..*]			1746
	InstrumentIdentification *<InstrmId>*	[1..1]			1747
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1748
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1748
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1748
	Identification *<Id>*	[1..1]	Text		1748
	Source *<Src>*	[1..1]	Text		1748
	Quantity *<Qty>*	[0..1]	Quantity		1748
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1748
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1749
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1749

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.10.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.10.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			1747
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1748
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1748
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1748
	Identification <*Id*>	[1..1]	Text		1748
	Source <*Src*>	[1..1]	Text		1748
	Quantity <*Qty*>	[0..1]	Quantity		1748
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1748
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1749
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1749

3.4.2.2.10.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1747
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1748
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1748
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1748
	Identification <*Id*>	[1..1]	Text		1748
	Source <*Src*>	[1..1]	Text		1748

3.4.2.2.10.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.10.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.10.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1748
	Source <*Src*>	[1..1]	Text		1748

3.4.2.2.10.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.10.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.10.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1749
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1749

3.4.2.2.10.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.10.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1750
	Name <*Nm*>	[0..1]	Text		1750
	Index <*Indx*>	[0..1]	CodeSet		1750

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.10.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.10.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.10.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1750
	Source <*Src*>	[1..1]	Text		1750

3.4.2.2.10.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.10.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.10.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.10.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1751
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1752
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1752
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1752
	FixingDate *<FxgDt>*	[0..1]	DateTime		1752

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.10.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.10.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.10.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.10.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.10.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1753
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1753
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1753
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1754
	FixingDate *<FxgDt>*	[0..1]	DateTime		1754

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.10.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.10.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.10.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.10.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.10.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.10.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		1763
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1763
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1764
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1764
{Or	**Portfolio** *<Prtfl>*	[1..1]			1765
{Or	**Code** *<Cd>*	[1..1]	Text		1765
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1766
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1766
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1768
{Or	**Portfolio** *<Prtfl>*	[1..1]			1768
	Code *<Cd>*	[1..1]	Text		1768
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1768
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1769
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1769
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1769
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1769
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1769
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1770
	FirstLeg *<FrstLeg>*	[0..1]		C21	1771
	Amount *<Amt>*	[0..1]	±		1772
	SchedulePeriod *<SchdlPrd>*	[0..*]			1772
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1772
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1772
	Amount *<Amt>*	[1..1]	±		1773
	SecondLeg *<ScndLeg>*	[0..1]		C22	1773
	Amount *<Amt>*	[0..1]	±		1773

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod <*SchdlPrd*>	[0..*]			1774
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1774
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1774
	Amount <*Amt*>	[1..1]	±		1774
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1774
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	1775
	FirstLeg <*FrstLeg*>	[0..1]		C24	1777
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1778
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1778
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1779
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1779
	Details <*Dtls*>	[0..1]			1779
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1780
	Quantity <*Qty*>	[1..1]	Quantity		1780
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1781
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1781
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1781
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1781
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1781
Or}	**Term** <*Term*>	[1..1]		C25	1781
	Quantity <*Qty*>	[0..1]	Quantity		1782
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1782
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1782
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1782
	Value <*Val*>	[0..1]	Quantity	C8	1783
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1783
	SecondLeg <*ScndLeg*>	[0..1]		C24	1784
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1785
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1785
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1785
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1785

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details <*Dtls*>	[0..1]			1785
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1786
	Quantity <*Qty*>	[1..1]	Quantity		1786
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1787
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1787
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1787
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1787
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1787
Or}	**Term** <*Term*>	[1..1]		C25	1787
	Quantity <*Qty*>	[0..1]	Quantity		1788
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1788
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1788
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1788
	Value <*Val*>	[0..1]	Quantity	C8	1789
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1789
	Quantity <*Qty*>	[0..1]	±		1790
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1790
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1790
	EffectiveDate <*FctvDt*>	[0..1]	Date		1790
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1790
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1791
	SettlementDate <*SttlmDt*>	[0..*]	Date		1791
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1791
	Compression <*Cmprssn*>	[0..1]	Indicator		1792
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		1792
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			1792
	Technique <*Tchnq*>	[1..1]	CodeSet		1792
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1793
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	1793
	Type <*Tp*>	[0..1]	CodeSet		1794
	Identification <*Id*>	[0..1]			1795

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796
	TradeConfirmation *<TradConf>*	[0..1]	±		1796
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1797
	TradeClearing *<TradClr>*	[0..1]		C28	1797
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1809
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1809
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1809
	InterestRate *<IntrstRate>*	[0..1]		C31	1810
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		1818
	SecondLeg *<ScndLeg>*	[0..1]			1818
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823
	Currency *<Ccy>*	[0..1]		C7	1823
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1823
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1824
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1824
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1824
	FixingDate *<FxgDt>*	[0..1]	DateTime		1824
	Commodity *<Cmmdty>*	[0..1]	±		1824
	Option *<Optn>*	[0..1]		C35	1825
	Type *<Tp>*	[0..1]	CodeSet		1826
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1826
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1827

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExerciseDate *<ExrcDt>*	[0..1]	±		1827
	StrikePrice *<StrkPric>*	[0..1]	±		1827
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1828
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1828
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1829
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1829
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1829
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1830
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1830
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1831
	LoadType *<LdTp>*	[0..1]	CodeSet		1831
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1831
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834
	Credit *<Cdt>*	[0..1]			1834
	Seniority *<Snrty>*	[0..1]	CodeSet		1835
	ReferenceParty *<RefPty>*	[0..1]	±		1835
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1835
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1836
	Series *<Srs>*	[0..1]	Quantity		1836
	Version *<Vrsn>*	[0..1]	Quantity		1836
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1836
	Tranche *<Trch>*	[0..1]	±		1836

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	1837
	PaymentAmount <*PmtAmt*>	[0..1]	±		1837
	PaymentType <*PmtTp*>	[0..1]	±		1838
	PaymentDate <*PmtDt*>	[0..1]	Date		1838
	PaymentPayer <*PmtPyer*>	[0..1]	±		1838
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1838
	Package <*Packg*>	[0..1]		C40	1839
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1839
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1839
	Price <*Pric*>	[0..1]	±		1840
	Spread <*Sprd*>	[0..1]	±		1840
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		1840

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

3.4.2.2.10.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.10.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.10.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1765
{Or	**Code** <*Cd*>	[1..1]	Text		1765
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1766
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1766
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1766
{Or	**Portfolio** <*Prtfl*>	[1..1]			1767
	Code <*Cd*>	[1..1]	Text		1767
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1767
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1768
{Or	**Portfolio** <*Prtfl*>	[1..1]			1768
	Code <*Cd*>	[1..1]	Text		1768
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1768
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1769

3.4.2.2.10.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		1765
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1766

3.4.2.2.10.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.10.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1766
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1768
{Or	**Portfolio** *<Prtfl>*	[1..1]			1768
	Code *<Cd>*	[1..1]	Text		1768
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1768
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1769

3.4.2.2.10.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1767
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1767

3.4.2.2.10.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1767
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1767

3.4.2.2.10.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.10.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			1768
	Code <*Cd*>	[1..1]	Text		1768
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1768
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1769

3.4.2.2.10.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		1768
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1768

3.4.2.2.10.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.10.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.10.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.10.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C21	1771
	Amount <*Amt*>	[0..1]	±		1772
	SchedulePeriod <*SchdlPrd*>	[0..*]			1772
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1772
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1772
	Amount <*Amt*>	[1..1]	±		1773
	SecondLeg <*ScndLeg*>	[0..1]		C22	1773
	Amount <*Amt*>	[0..1]	±		1773
	SchedulePeriod <*SchdlPrd*>	[0..*]			1774
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1774
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1774
	Amount <*Amt*>	[1..1]	±		1774
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1774

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.10.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1772
	SchedulePeriod <*SchdlPrd*>	[0..*]			1772
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1772
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1772
	Amount <*Amt*>	[1..1]	±		1773

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.10.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.10.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1772
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1772
	Amount <*Amt*>	[1..1]	±		1773

3.4.2.2.10.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.10.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1773
	SchedulePeriod <*SchdlPrd*>	[0..*]			1774
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1774
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1774
	Amount <*Amt*>	[1..1]	±		1774
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1774

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.10.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.10.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1774
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1774
	Amount <*Amt*>	[1..1]	±		1774

3.4.2.2.10.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.10.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.10.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	1777
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783
	SecondLeg *<ScndLeg>*	[0..1]		C24	1784
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1785
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1785
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1785
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1785
	Details *<Dtls>*	[0..1]			1785
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1786
	Quantity *<Qty>*	[1..1]	Quantity		1786
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1787
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1787
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1787

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1787
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1787
Or}	**Term** *<Term>*	[1..1]		C25	1787
	Quantity *<Qty>*	[0..1]	Quantity		1788
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1788
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1788
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1788
	Value *<Val>*	[0..1]	Quantity	C8	1789
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1789

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.10.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1778
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1778
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779
	Details *<Dtls>*	[0..1]			1779
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1780
	Quantity *<Qty>*	[1..1]	Quantity		1780
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1781
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1781
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1781
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1781
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1781
Or}	**Term** *<Term>*	[1..1]		C25	1781
	Quantity *<Qty>*	[0..1]	Quantity		1782
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1782
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1782
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1782
	Value *<Val>*	[0..1]	Quantity	C8	1783
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1783

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.10.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1779
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1779

3.4.2.2.10.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.10.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1780
	Quantity <*Qty*>	[1..1]	Quantity		1780
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1781
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1781
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1781
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1781
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1781
Or}	**Term** <*Term*>	[1..1]		C25	1781
	Quantity <*Qty*>	[0..1]	Quantity		1782
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1782
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1782
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1782
	Value <*Val*>	[0..1]	Quantity	C8	1783
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1783

3.4.2.2.10.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1780
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1781
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1781
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1781
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1781
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1781

3.4.2.2.10.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1781
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1781

3.4.2.2.10.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.10.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1782
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1782
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1782
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1782
	Value <*Val*>	[0..1]	Quantity	C8	1783
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1783

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.10.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1782
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1782

3.4.2.2.10.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.10.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.10.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.10.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		1785
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1785
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1785
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1785
	Details <*Dtls*>	[0..1]			1785
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1786
	Quantity <*Qty*>	[1..1]	Quantity		1786
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1787
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1787
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1787
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1787
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1787
Or}	**Term** <*Term*>	[1..1]		C25	1787
	Quantity <*Qty*>	[0..1]	Quantity		1788
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1788
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1788
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1788
	Value <*Val*>	[0..1]	Quantity	C8	1789
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1789

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.10.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1785
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1785

3.4.2.2.10.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.10.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1786
	Quantity <*Qty*>	[1..1]	Quantity		1786
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1787
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1787
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1787
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1787
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1787
Or}	**Term** <*Term*>	[1..1]		C25	1787
	Quantity <*Qty*>	[0..1]	Quantity		1788
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1788
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1788
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1788
	Value <*Val*>	[0..1]	Quantity	C8	1789
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1789

3.4.2.2.10.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1786
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1787
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1787
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1787
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1787
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1787

3.4.2.2.10.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1787
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1787

3.4.2.2.10.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.10.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1788
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1788
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1788
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1788
	Value <*Val*>	[0..1]	Quantity	C8	1789
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1789

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.10.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.10.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1788
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1788

3.4.2.2.10.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.10.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.10.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.10.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.10.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.10.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.2.10.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.10.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1792
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1793

3.4.2.2.10.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.10.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1794
	Identification *<Id>*	[0..1]			1795
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796
	TimeStamp *<TmStmp>*	[0..1]	±		1796
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1796

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.10.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.10.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1795
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1795
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796

3.4.2.2.10.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.10.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		1796
	Identification *<Id>*	[1..1]	Text		1796

3.4.2.2.10.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.10.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

3.4.2.2.10.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.10.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1799
	ClearingStatus *<ClrSts>*	[0..1]			1799
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1809

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.10.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.10.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1800
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1804
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806
Or}	**NonCleared** *<NonClrd>*	[1..1]			1806
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809

3.4.2.2.10.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1801
Or}	**Details** *<Dtls>*	[1..1]		C29	1801
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803

3.4.2.2.10.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1802
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1802
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1802
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1802
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1803
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1803
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1803

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.10.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.10.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.10.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.10.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1804
Or}	**Details** *<Dtls>*	[1..1]		C30	1804
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806

3.4.2.2.10.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1805
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1805
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1805
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1805
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1806
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1806

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.10.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.10.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.10.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.10.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1807
Or}	**Counterparties** *<CtrPties>*	[1..1]			1807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809

3.4.2.2.10.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.10.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1807
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1808
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1808
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1808
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1809

3.4.2.2.10.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1808
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1808

3.4.2.2.10.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.10.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1808
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1809

3.4.2.2.10.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.10.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.10.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1812
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818
	SecondLeg *<ScndLeg>*	[0..1]			1818
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.10.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1813
Or}	**Floating** *<Fltg>*	[1..1]		C34	1814
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818

3.4.2.2.10.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.10.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1814
	Name *<Nm>*	[0..1]	Text		1815
	Rate *<Rate>*	[0..1]			1815
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1815
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1815
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1815
	Spread *<Sprd>*	[0..1]	±		1816
	DayCount *<DayCnt>*	[0..1]	±		1816
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1816
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1816
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817
	LastFloatingReset *<LastFltgRst>*	[0..1]			1817
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.10.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1815
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1815

3.4.2.2.10.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.10.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.10.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.10.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.10.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.10.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

3.4.2.2.10.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1817

3.4.2.2.10.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.10.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1817
	Value *<Val>*	[0..1]	Rate		1818

3.4.2.2.10.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.10.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1818
Or}	**Floating** *<Fltg>*	[1..1]		C34	1819
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823

3.4.2.2.10.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.10.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1820
	Name *<Nm>*	[0..1]	Text		1820
	Rate *<Rate>*	[0..1]			1820
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1820
	Spread *<Sprd>*	[0..1]	±		1821
	DayCount *<DayCnt>*	[0..1]	±		1821
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1821
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1822
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1822
	Value *<Val>*	[0..1]	Rate		1822
	LastFloatingReset *<LastFltgRst>*	[0..1]			1822
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.10.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1820
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1820

3.4.2.2.10.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.10.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.10.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.10.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.10.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.10.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.10.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.10.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1822
	Value <*Val*>	[0..1]	Rate		1822

3.4.2.2.10.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.10.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1823
	Value *<Val>*	[0..1]	Rate		1823

3.4.2.2.10.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.10.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1823
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1824
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1824
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1824
	FixingDate *<FxgDt>*	[0..1]	DateTime		1824

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.10.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.10.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.10.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.10.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.10.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.10.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		1826
	EmbeddedType <MbddTp>	[0..1]	CodeSet		1826
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		1827
	ExerciseDate <ExrcDt>	[0..1]	±		1827
	StrikePrice <StrkPric>	[0..1]	±		1827
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		1828
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	1828
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	1829
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	1829
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		1829
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		1829

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.2.10.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.10.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

3.4.2.2.10.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.10.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3083
Or	Unit *<Unit>*	[1..1]	Quantity		3083
Or	Percentage *<Pctg>*	[1..1]	Rate		3083
Or	Yield *<Yld>*	[1..1]	Rate		3083
Or	Decimal *<Dcml>*	[1..1]	Rate		3083
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		3084
Or}	Other *<Othr>*	[1..1]	±	C19	3084

3.4.2.2.10.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		3056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		3056
	Price *<Pric>*	[1..1]	±		3056

3.4.2.2.10.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.10.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.10.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.10.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1830
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1831
	LoadType <*LdTp*>	[0..1]	CodeSet		1831
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1831
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1832
	DeliveryDate <*DlvryDt*>	[0..1]			1832
	FromDate <*FrDt*>	[0..1]	Date		1832
	ToDate <*ToDt*>	[1..1]	Date		1833
	Duration <*Drtn*>	[0..1]	CodeSet		1833
	WeekDay <*WkDay*>	[0..*]	CodeSet		1833
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1834
	QuantityUnit <*QtyUnit*>	[0..1]	±		1834
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1834

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.10.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.10.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.10.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.10.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1832
	DeliveryDate *<DlvryDt>*	[0..1]			1832
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833
	Duration *<Drtn>*	[0..1]	CodeSet		1833
	WeekDay *<WkDay>*	[0..*]	CodeSet		1833
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1834
	QuantityUnit *<QtyUnit>*	[0..1]	±		1834
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1834

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.10.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

3.4.2.2.10.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		1832
	ToDate *<ToDt>*	[1..1]	Date		1833

3.4.2.2.10.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.10.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.10.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

3.4.2.2.10.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

3.4.2.2.10.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.10.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority <*Snrty*>	[0..1]	CodeSet		1835
	ReferenceParty <*RefPty*>	[0..1]	±		1835
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		1835
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		1836
	Series <*Srs*>	[0..1]	Quantity		1836
	Version <*Vrsn*>	[0..1]	Quantity		1836
	IndexFactor <*IndxFctr*>	[0..1]	Rate		1836
	Tranche <*Trch*>	[0..1]	±		1836

3.4.2.2.10.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.10.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		3075
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		3075

3.4.2.2.10.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.10.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.10.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.10.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.10.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.10.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.10.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1837
	PaymentType <*PmtTp*>	[0..1]	±		1838
	PaymentDate <*PmtDt*>	[0..1]	Date		1838
	PaymentPayer <*PmtPyer*>	[0..1]	±		1838
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1838

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.10.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.10.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.10.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.10.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.10.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.10.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1839
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1839
	Price <*Pric*>	[0..1]	±		1840
	Spread <*Sprd*>	[0..1]	±		1840

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.10.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.10.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distinguish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.10.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.10.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.10.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.10.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.10.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		3034
	ReconciliationFlag *<RncltnFlg>*	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp *<RptRctTmStmp>*	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

3.4.2.2.10.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1842
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1842
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1842

3.4.2.2.10.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.10.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.10.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.2.2.11 Other <Othr>

Presence: [1..1]

Definition: Indicates any other amendment to the contract.

Other <Othr> contains the following **TradeData42** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			1854
	Counterparty *<CtrPty>*	[1..1]			1856
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1858
	Identification *<Id>*	[1..1]	±		1859
	Nature *<Ntr>*	[0..1]			1860
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1863
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1863
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1864
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1865
	ReportingExemption *<RptgXmptn>*	[0..1]			1865
	Reason *<Rsn>*	[1..1]	Text		1865
	Description *<Desc>*	[0..1]	Text		1865
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1865
	IdentificationType *<IdTp>*	[0..1]	±		1866
	Nature *<Ntr>*	[0..1]			1866
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869
	Broker *<Brkr>*	[0..1]	±		1870
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1870
	ClearingMember *<ClrMmb>*	[0..1]	±		1870
	Beneficiary *<Bnfcry>*	[0..2]	±		1870
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1871
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1871
	RelationshipRecord *<RltshRcrd>*	[0..*]			1871
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873
	Description *<Desc>*	[0..1]	Text		1873
	Valuation *<Valtn>*	[0..1]	±	C12	1874
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1874
	CommonTradeData *<CmonTradData>*	[1..1]			1874
	ContractData *<CtrctData>*	[0..1]		C13	1884
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1886
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1887
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1887
	ProductIdentification *<PdctId>*	[0..1]		C14	1887
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1888
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894
Or	**Index** *<Indx>*	[1..1]		C16	1894
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1895
	Name *<Nm>*	[0..1]	Text		1895
	Index *<Indx>*	[0..1]	CodeSet		1895
Or	**Other** *<Othr>*	[1..1]			1895
	Identification *<Id>*	[1..1]	Text		1895
	Source *<Src>*	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1895
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1896
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1896
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1897
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1897

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1897
	FixingDate <*FxgDt*>	[0..1]	DateTime		1897
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1897
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1898
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1898
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1898
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1899
	FixingDate <*FxgDt*>	[0..1]	DateTime		1899
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	1899
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		1899
	TransactionData <*TxData*>	[1..1]		C17	1899
	TransactionIdentification <*TxId*>	[0..1]	±		1908
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		1908
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		1909
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			1909
{Or	**Portfolio** <*Prtfl*>	[1..1]			1910
{Or	**Code** <*Cd*>	[1..1]	Text		1910
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1911
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1911
{Or	**Portfolio** <*Prtfl*>	[1..1]			1912
	Code <*Cd*>	[1..1]	Text		1912
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1912
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			1913
{Or	**Portfolio** <*Prtfl*>	[1..1]			1913
	Code <*Cd*>	[1..1]	Text		1913
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		1913
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1914
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1914
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		1914

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1914
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1914
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1915
	FirstLeg *<FrstLeg>*	[0..1]		C21	1916
	Amount *<Amt>*	[0..1]	±		1917
	SchedulePeriod *<SchdlPrd>*	[0..*]			1917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1917
	Amount *<Amt>*	[1..1]	±		1918
	SecondLeg *<ScndLeg>*	[0..1]		C22	1918
	Amount *<Amt>*	[0..1]	±		1918
	SchedulePeriod *<SchdlPrd>*	[0..*]			1919
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1919
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1919
	Amount *<Amt>*	[1..1]	±		1919
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1919
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1920
	FirstLeg *<FrstLeg>*	[0..1]		C24	1922
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934
	Quantity *<Qty>*	[0..1]	±		1935
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1935
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1935
	EffectiveDate *<FctvDt>*	[0..1]	Date		1935
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1935

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1936
	SettlementDate *<SttlmDt>*	[0..*]	Date		1936
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1936
	Compression *<Cmprssn>*	[0..1]	Indicator		1937
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1937
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1937
	Technique *<Tchnq>*	[1..1]	CodeSet		1937
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1938
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1938
	Type *<Tp>*	[0..1]	CodeSet		1939
	Identification *<Id>*	[0..1]			1940
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941
	Identification *<Id>*	[1..1]	Text		1941
	TimeStamp *<TmStmp>*	[0..1]	±		1941
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1941
	TradeConfirmation *<TradConf>*	[0..1]	±		1941
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1942
	TradeClearing *<TradClr>*	[0..1]		C28	1942
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1954
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1954
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1954
	InterestRate *<IntrstRate>*	[0..1]		C31	1955
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963
	SecondLeg *<ScndLeg>*	[0..1]			1963
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1963
Or}	**Floating** *<Fltg>*	[1..1]		C34	1964
	Identification *<Id>*	[0..1]	IdentifierSet		1965
	Name *<Nm>*	[0..1]	Text		1965
	Rate *<Rate>*	[0..1]			1965
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1965
	Spread *<Sprd>*	[0..1]	±		1966
	DayCount *<DayCnt>*	[0..1]	±		1966
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1966
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1967
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1967
	Value *<Val>*	[0..1]	Rate		1967
	LastFloatingReset *<LastFltgRst>*	[0..1]			1967

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1968
	Value <*Val*>	[0..1]	Rate		1968
	Currency <*Ccy*>	[0..1]		C7	1968
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1968
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1969
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1969
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1969
	FixingDate <*FxgDt*>	[0..1]	DateTime		1969
	Commodity <*Cmmdty*>	[0..1]	±		1969
	Option <*Optn*>	[0..1]		C35	1970
	Type <*Tp*>	[0..1]	CodeSet		1971
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1971
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1972
	ExerciseDate <*ExrcDt*>	[0..1]	±		1972
	StrikePrice <*StrkPric*>	[0..1]	±		1972
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1973
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1973
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1974
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1974
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1974
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1975
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1975
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1976
	LoadType <*LdTp*>	[0..1]	CodeSet		1976
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1976
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1977
	DeliveryDate <*DlvryDt*>	[0..1]			1977
	FromDate <*FrDt*>	[0..1]	Date		1977
	ToDate <*ToDt*>	[1..1]	Date		1978
	Duration <*Drtn*>	[0..1]	CodeSet		1978

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		1978
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1979
	QuantityUnit *<QtyUnit>*	[0..1]	±		1979
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1979
	Credit *<Cdt>*	[0..1]			1979
	Seniority *<Snrty>*	[0..1]	CodeSet		1980
	ReferenceParty *<RefPty>*	[0..1]	±		1980
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1980
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1981
	Series *<Srs>*	[0..1]	Quantity		1981
	Version *<Vrsn>*	[0..1]	Quantity		1981
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1981
	Tranche *<Trch>*	[0..1]	±		1981
	OtherPayment *<OthrPmt>*	[0..*]		C39	1982
	PaymentAmount *<PmtAmt>*	[0..1]	±		1982
	PaymentType *<PmtTp>*	[0..1]	±		1983
	PaymentDate *<PmtDt>*	[0..1]	Date		1983
	PaymentPayer *<PmtPyer>*	[0..1]	±		1983
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1983
	Package *<Packg>*	[0..1]		C40	1984
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1984
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1984
	Price *<Pric>*	[0..1]	±		1985
	Spread *<Sprd>*	[0..1]	±		1985
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1985
	Level *<Lvl>*	[0..1]	CodeSet		1986
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C41	1986
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			1986
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		1987
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		1987
	TimeStamp *<TmStmp>*	[1..1]	DateTime		1987

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C42	1987

3.4.2.2.11.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			1856
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	1858
	Identification *<Id>*	[1..1]	±		1859
	Nature *<Ntr>*	[0..1]			1860
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1863
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1863
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1864
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1865
	ReportingExemption *<RptgXmptn>*	[0..1]			1865
	Reason *<Rsn>*	[1..1]	Text		1865
	Description *<Desc>*	[0..1]	Text		1865
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	1865
	IdentificationType *<IdTp>*	[0..1]	±		1866
	Nature *<Ntr>*	[0..1]			1866
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869
	Broker *<Brkr>*	[0..1]	±		1870
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1870
	ClearingMember *<ClrMmb>*	[0..1]	±		1870
	Beneficiary *<Bnfcry>*	[0..2]	±		1870
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1871
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1871
	RelationshipRecord *<RltshRcrd>*	[0..*]			1871
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873
	Description *<Desc>*	[0..1]	Text		1873
	Valuation *<Valtn>*	[0..1]	±	C12	1874
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		1874

3.4.2.2.11.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C10	1858
	Identification <*Id*>	[1..1]	±		1859
	Nature <*Ntr*>	[0..1]			1860
{Or	**FinancialInstitution** <*FI*>	[1..1]			1860
	Sector <*Sctr*>	[1..*]			1860
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1861
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1861
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1862
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		1862
Or}	**Other** <*Othr*>	[1..1]	CodeSet		1862
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		1863
	DirectionOrSide <*DrctnOrSd*>	[0..1]			1863
{Or	**Direction** <*Drctn*>	[1..1]			1863
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		1864
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		1864
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	1864
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	1865
	ReportingExemption <*RptgXmptn*>	[0..1]			1865
	Reason <*Rsn*>	[1..1]	Text		1865
	Description <*Desc*>	[0..1]	Text		1865
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C11	1865
	IdentificationType <*IdTp*>	[0..1]	±		1866
	Nature <*Ntr*>	[0..1]			1866
{Or	**FinancialInstitution** <*FI*>	[1..1]			1867
	Sector <*Sctr*>	[1..*]			1867
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1867
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1868
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		1869

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869
	Broker *<Brkr>*	[0..1]	±		1870
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		1870
	ClearingMember *<ClrMmb>*	[0..1]	±		1870
	Beneficiary *<Bnfcry>*	[0..2]	±		1870
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1871
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		1871
	RelationshipRecord *<RltshRcrd>*	[0..*]			1871
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873
	Description *<Desc>*	[0..1]	Text		1873

3.4.2.2.11.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C10 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1859
	Nature *<Ntr>*	[0..1]			1860
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		1863
	DirectionOrSide *<DrctnOrSd>*	[0..1]			1863
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	1864
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	1865
	ReportingExemption *<RptgXmptn>*	[0..1]			1865
	Reason *<Rsn>*	[1..1]	Text		1865
	Description *<Desc>*	[0..1]	Text		1865

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.11.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1860
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1862
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1862
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1862

3.4.2.2.11.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1860
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1862

3.4.2.2.11.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1861
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1861

3.4.2.2.11.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.11.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.11.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

3.4.2.2.11.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

3.4.2.2.11.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			1863
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		1864

3.4.2.2.11.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		1864
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		1864

3.4.2.2.11.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.11.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

3.4.2.2.11.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

3.4.2.2.11.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.11.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.11.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		1865
	Description <*Desc*>	[0..1]	Text		1865

3.4.2.2.11.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

3.4.2.2.11.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

3.4.2.2.11.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C11 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		1866
	Nature *<Ntr>*	[0..1]			1866
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		1869

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

3.4.2.2.11.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

3.4.2.2.11.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			1867
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		1869
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		1869
Or}	**Other** *<Othr>*	[1..1]	CodeSet		1869

3.4.2.2.11.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			1867
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		1868

3.4.2.2.11.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1867
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1868

3.4.2.2.11.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

3.4.2.2.11.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.11.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

3.4.2.2.11.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.11.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.11.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		1872
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		1872
	RelationshipType *<RltshTp>*	[1..1]			1873
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873
	Description *<Desc>*	[0..1]	Text		1873

3.4.2.2.11.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.11.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

3.4.2.2.11.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1873
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1873

3.4.2.2.11.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

3.4.2.2.11.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

3.4.2.2.11.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

3.4.2.2.11.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

3.4.2.2.11.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData *<CtrctData>*	[0..1]		C13	1884
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1886
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1887
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1887
	ProductIdentification *<PdctId>*	[0..1]		C14	1887
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1888
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894
Or	**Index** *<Indx>*	[1..1]		C16	1894

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1895
	Name <*Nm*>	[0..1]	Text		1895
	Index <*Indx*>	[0..1]	CodeSet		1895
Or	**Other** <*Othr*>	[1..1]			1895
	Identification <*Id*>	[1..1]	Text		1895
	Source <*Src*>	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		1895
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	1896
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1896
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1897
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1897
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1897
	FixingDate <*FxgDt*>	[0..1]	DateTime		1897
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	1897
	Currency <*Ccy*>	[1..1]	CodeSet	C2	1898
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1898
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1898
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1899
	FixingDate <*FxgDt*>	[0..1]	DateTime		1899
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C4	1899
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		1899
	TransactionData <*TxData*>	[1..1]		C17	1899
	TransactionIdentification <*TxId*>	[0..1]	±		1908
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		1908
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		1909
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			1909
{Or	**Portfolio** <*Prtfl*>	[1..1]			1910
{Or	**Code** <*Cd*>	[1..1]	Text		1910
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			1911
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			1911

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <Prtfl>	[1..1]			1912
	Code <Cd>	[1..1]	Text		1912
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		1912
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]			1913
{Or	**Portfolio** <Prtfl>	[1..1]			1913
	Code <Cd>	[1..1]	Text		1913
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		1913
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		1914
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		1914
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		1914
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		1914
	TransactionPrice <TxPric>	[0..1]	±	C18	1914
	NotionalAmount <NtnlAmt>	[0..1]		C20	1915
	FirstLeg <FrstLeg>	[0..1]		C21	1916
	Amount <Amt>	[0..1]	±		1917
	SchedulePeriod <SchdlPrd>	[0..*]			1917
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1917
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1917
	Amount <Amt>	[1..1]	±		1918
	SecondLeg <ScndLeg>	[0..1]		C22	1918
	Amount <Amt>	[0..1]	±		1918
	SchedulePeriod <SchdlPrd>	[0..*]			1919
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		1919
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		1919
	Amount <Amt>	[1..1]	±		1919
	Currency <Ccy>	[0..1]	CodeSet	C2	1919
	NotionalQuantity <NtnlQty>	[0..1]		C23	1920
	FirstLeg <FrstLeg>	[0..1]		C24	1922
	TotalQuantity <TtlQty>	[0..1]	Quantity		1923
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1923

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1933
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1933
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1933
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1933
	Value <*Val*>	[0..1]	Quantity	C8	1934
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1934
	Quantity <*Qty*>	[0..1]	±		1935
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		1935
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		1935
	EffectiveDate <*FctvDt*>	[0..1]	Date		1935
	ExpirationDate <*XprtnDt*>	[0..1]	Date		1935
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		1936
	SettlementDate <*SttlmDt*>	[0..*]	Date		1936
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	1936
	Compression <*Cmprssn*>	[0..1]	Indicator		1937
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		1937
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			1937
	Technique <*Tchnq*>	[1..1]	CodeSet		1937
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1938
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	1938
	Type <*Tp*>	[0..1]	CodeSet		1939
	Identification <*Id*>	[0..1]			1940
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			1940
	Structurer <*Strr*>	[1..1]	IdentifierSet		1941
	Identification <*Id*>	[1..1]	Text		1941
	TimeStamp <*TmStmp*>	[0..1]	±		1941
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		1941
	TradeConfirmation <*TradConf*>	[0..1]	±		1941
	NonStandardisedTerm <*NonStdsdTerm*>	[0..1]	Indicator		1942
	TradeClearing <*TradClr*>	[0..1]		C28	1942

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1954
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1954
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1954
	InterestRate *<IntrstRate>*	[0..1]		C31	1955
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963
	SecondLeg *<ScndLeg>*	[0..1]			1963
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1963
Or}	**Floating** *<Fltg>*	[1..1]		C34	1964
	Identification *<Id>*	[0..1]	IdentifierSet		1965
	Name *<Nm>*	[0..1]	Text		1965
	Rate *<Rate>*	[0..1]			1965
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1965
	Spread *<Sprd>*	[0..1]	±		1966
	DayCount *<DayCnt>*	[0..1]	±		1966
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1966
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1967
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1967
	Value *<Val>*	[0..1]	Rate		1967
	LastFloatingReset *<LastFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1968
	Value *<Val>*	[0..1]	Rate		1968
	Currency *<Ccy>*	[0..1]		C7	1968
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1968
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1969
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1969
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1969
	FixingDate *<FxgDt>*	[0..1]	DateTime		1969
	Commodity *<Cmmdty>*	[0..1]	±		1969
	Option *<Optn>*	[0..1]		C35	1970
	Type *<Tp>*	[0..1]	CodeSet		1971
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1971
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1972
	ExerciseDate *<ExrcDt>*	[0..1]	±		1972
	StrikePrice *<StrkPric>*	[0..1]	±		1972
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1973
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1973
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1974
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1974
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	1975

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1975
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1976
	LoadType *<LdTp>*	[0..1]	CodeSet		1976
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1976
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1977
	DeliveryDate *<DlvryDt>*	[0..1]			1977
	FromDate *<FrDt>*	[0..1]	Date		1977
	ToDate *<ToDt>*	[1..1]	Date		1978
	Duration *<Drtn>*	[0..1]	CodeSet		1978
	WeekDay *<WkDay>*	[0..*]	CodeSet		1978
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1979
	QuantityUnit *<QtyUnit>*	[0..1]	±		1979
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1979
	Credit *<Cdt>*	[0..1]			1979
	Seniority *<Snrty>*	[0..1]	CodeSet		1980
	ReferenceParty *<RefPty>*	[0..1]	±		1980
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		1980
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		1981
	Series *<Srs>*	[0..1]	Quantity		1981
	Version *<Vrsn>*	[0..1]	Quantity		1981
	IndexFactor *<IndxFctr>*	[0..1]	Rate		1981
	Tranche *<Trch>*	[0..1]	±		1981
	OtherPayment *<OthrPmt>*	[0..*]		C39	1982
	PaymentAmount *<PmtAmt>*	[0..1]	±		1982
	PaymentType *<PmtTp>*	[0..1]	±		1983
	PaymentDate *<PmtDt>*	[0..1]	Date		1983
	PaymentPayer *<PmtPyer>*	[0..1]	±		1983
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1983
	Package *<Packg>*	[0..1]		C40	1984
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1984
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1984

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price *<Pric>*	[0..1]	±		1985
	Spread *<Sprd>*	[0..1]	±		1985
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1985

3.4.2.2.11.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]	CodeSet		1886
	AssetClass *<AsstClss>*	[0..1]	CodeSet		1887
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		1887
	ProductIdentification *<PdctId>*	[0..1]		C14	1887
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			1888
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894
Or	**Index** *<Indx>*	[1..1]		C16	1894
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1895
	Name *<Nm>*	[0..1]	Text		1895

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		1895
Or	**Other** *<Othr>*	[1..1]			1895
	Identification *<Id>*	[1..1]	Text		1895
	Source *<Src>*	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1895
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	1896
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1896
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1897
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1897
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1897
	FixingDate *<FxgDt>*	[0..1]	DateTime		1897
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	1897
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1898
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1898
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1898
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1899
	FixingDate *<FxgDt>*	[0..1]	DateTime		1899
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	1899
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		1899

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.2.11.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.2.11.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

3.4.2.2.11.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1888
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		1888
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		1888
	ProductDescription *<PdctDesc>*	[0..1]	Text		1888

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

3.4.2.2.11.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.11.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.11.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

3.4.2.2.11.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

3.4.2.2.11.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1889
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1890
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1890
Or	**Basket** *<Bskt>*	[1..1]		C15	1890
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894
Or	**Index** *<Indx>*	[1..1]		C16	1894
	ISIN *<ISIN>*	[0..1]	IdentifierSet		1895
	Name *<Nm>*	[0..1]	Text		1895
	Index *<Indx>*	[0..1]	CodeSet		1895
Or	**Other** *<Othr>*	[1..1]			1895
	Identification *<Id>*	[1..1]	Text		1895
	Source *<Src>*	[1..1]	Text		1895
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		1895

3.4.2.2.11.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.11.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

3.4.2.2.11.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		1891
	Identification *<Id>*	[0..1]	Text		1891
	Constituents *<Cnsttnts>*	[0..*]			1891
	InstrumentIdentification *<InstrmId>*	[1..1]			1892
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		1893
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		1893
Or}	**OtherIdentification** *<OthrId>*	[1..1]			1893
	Identification *<Id>*	[1..1]	Text		1893
	Source *<Src>*	[1..1]	Text		1893
	Quantity *<Qty>*	[0..1]	Quantity		1893
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1893
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1894
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1894

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

3.4.2.2.11.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.11.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			1892
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1893
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1893
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1893
	Identification <*Id*>	[1..1]	Text		1893
	Source <*Src*>	[1..1]	Text		1893
	Quantity <*Qty*>	[0..1]	Quantity		1893
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1893
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1894
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1894

3.4.2.2.11.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		1892
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		1893
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		1893
Or}	**OtherIdentification** <*OthrId*>	[1..1]			1893
	Identification <*Id*>	[1..1]	Text		1893
	Source <*Src*>	[1..1]	Text		1893

3.4.2.2.11.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.11.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

3.4.2.2.11.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1893
	Source <*Src*>	[1..1]	Text		1893

3.4.2.2.11.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.11.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.11.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1894
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1894

3.4.2.2.11.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.11.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		1895
	Name <*Nm*>	[0..1]	Text		1895
	Index <*Indx*>	[0..1]	CodeSet		1895

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

3.4.2.2.11.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.11.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.11.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1895
	Source <*Src*>	[1..1]	Text		1895

3.4.2.2.11.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

3.4.2.2.11.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

3.4.2.2.11.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

3.4.2.2.11.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1896
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1897
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1897
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1897
	FixingDate *<FxgDt>*	[0..1]	DateTime		1897

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.11.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.11.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.11.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.11.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.11.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	1898
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1898
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1898
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1899
	FixingDate *<FxgDt>*	[0..1]	DateTime		1899

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.11.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.11.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.11.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.11.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair *<CcyPair>*	[1..1]	±		2896
Or}	Proprietary *<Prtry>*	[1..1]	Text		2896

3.4.2.2.11.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

3.4.2.2.11.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[0..1]	±		1908
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		1908
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		1909
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			1909
{Or	**Portfolio** *<Prtfl>*	[1..1]			1910
{Or	**Code** *<Cd>*	[1..1]	Text		1910
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1911
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1911
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1913
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1914
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		1914
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		1914
	TransactionPrice *<TxPric>*	[0..1]	±	C18	1914
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	1915
	FirstLeg *<FrstLeg>*	[0..1]		C21	1916
	Amount *<Amt>*	[0..1]	±		1917
	SchedulePeriod *<SchdlPrd>*	[0..*]			1917
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1917
	Amount *<Amt>*	[1..1]	±		1918
	SecondLeg *<ScndLeg>*	[0..1]		C22	1918
	Amount *<Amt>*	[0..1]	±		1918

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			1919
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1919
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1919
	Amount *<Amt>*	[1..1]	±		1919
	Currency *<Ccy>*	[0..1]	CodeSet	C2	1919
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	1920
	FirstLeg *<FrstLeg>*	[0..1]		C24	1922
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934
	Quantity *<Qty>*	[0..1]	±		1935
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		1935
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		1935
	EffectiveDate *<FctvDt>*	[0..1]	Date		1935
	ExpirationDate *<XprtnDt>*	[0..1]	Date		1935
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		1936
	SettlementDate *<SttlmDt>*	[0..*]	Date		1936
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	1936
	Compression *<Cmprssn>*	[0..1]	Indicator		1937
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		1937
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			1937
	Technique *<Tchnq>*	[1..1]	CodeSet		1937
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		1938
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	1938
	Type *<Tp>*	[0..1]	CodeSet		1939
	Identification *<Id>*	[0..1]			1940

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941
	Identification *<Id>*	[1..1]	Text		1941
	TimeStamp *<TmStmp>*	[0..1]	±		1941
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1941
	TradeConfirmation *<TradConf>*	[0..1]	±		1941
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		1942
	TradeClearing *<TradClr>*	[0..1]		C28	1942
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		1954
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		1954
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		1954
	InterestRate *<IntrstRate>*	[0..1]		C31	1955
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Rate		1963
	SecondLeg <*ScndLeg*>	[0..1]			1963
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1963
Or}	**Floating** <*Fltg*>	[1..1]		C34	1964
	Identification <*Id*>	[0..1]	IdentifierSet		1965
	Name <*Nm*>	[0..1]	Text		1965
	Rate <*Rate*>	[0..1]			1965
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1965
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1965
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1965
	Spread <*Sprd*>	[0..1]	±		1966
	DayCount <*DayCnt*>	[0..1]	±		1966
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1966
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1967
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1967
	Date <*Dt*>	[1..1]	Date		1967
	Value <*Val*>	[0..1]	Rate		1967
	LastFloatingReset <*LastFltgRst*>	[0..1]			1967
	Date <*Dt*>	[1..1]	Date		1968
	Value <*Val*>	[0..1]	Rate		1968
	Currency <*Ccy*>	[0..1]		C7	1968
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C2	1968
	ExchangeRate <*XchgRate*>	[0..1]	Rate		1969
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		1969
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		1969
	FixingDate <*FxgDt*>	[0..1]	DateTime		1969
	Commodity <*Cmmdty*>	[0..1]	±		1969
	Option <*Optn*>	[0..1]		C35	1970
	Type <*Tp*>	[0..1]	CodeSet		1971
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		1971
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		1972

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExerciseDate <*ExrcDt*>	[0..1]	±		1972
	StrikePrice <*StrkPric*>	[0..1]	±		1972
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		1973
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	1973
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	1974
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		1974
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		1974
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	1975
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		1975
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		1976
	LoadType <*LdTp*>	[0..1]	CodeSet		1976
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	1976
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1977
	DeliveryDate <*DlvryDt*>	[0..1]			1977
	FromDate <*FrDt*>	[0..1]	Date		1977
	ToDate <*ToDt*>	[1..1]	Date		1978
	Duration <*Drtn*>	[0..1]	CodeSet		1978
	WeekDay <*WkDay*>	[0..*]	CodeSet		1978
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1979
	QuantityUnit <*QtyUnit*>	[0..1]	±		1979
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1979
	Credit <*Cdt*>	[0..1]			1979
	Seniority <*Snrty*>	[0..1]	CodeSet		1980
	ReferenceParty <*RefPty*>	[0..1]	±		1980
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		1980
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		1981
	Series <*Srs*>	[0..1]	Quantity		1981
	Version <*Vrsn*>	[0..1]	Quantity		1981
	IndexFactor <*IndxFctr*>	[0..1]	Rate		1981
	Tranche <*Trch*>	[0..1]	±		1981

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPayment *<OthrPmt>*	[0..*]		C39	1982
	PaymentAmount *<PmtAmt>*	[0..1]	±		1982
	PaymentType *<PmtTp>*	[0..1]	±		1983
	PaymentDate *<PmtDt>*	[0..1]	Date		1983
	PaymentPayer *<PmtPyer>*	[0..1]	±		1983
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		1983
	Package *<Packg>*	[0..1]		C40	1984
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		1984
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		1984
	Price *<Pric>*	[0..1]	±		1985
	Spread *<Sprd>*	[0..1]	±		1985
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		1985

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.11.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.11.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

3.4.2.2.11.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1910
{Or	**Code** *<Cd>*	[1..1]	Text		1910
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1911
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			1911
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1911
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1913
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914

3.4.2.2.11.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		1910
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1911

3.4.2.2.11.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.11.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			1911
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			1913
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914

3.4.2.2.11.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1912
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1912

3.4.2.2.11.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1912
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1912

3.4.2.2.11.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.11.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			1913
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		1914

3.4.2.2.11.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		1913
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		1913

3.4.2.2.11.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

3.4.2.2.11.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

3.4.2.2.11.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

3.4.2.2.11.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C21	1916
	Amount <*Amt*>	[0..1]	±		1917
	SchedulePeriod <*SchdlPrd*>	[0..*]			1917
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1917
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1917
	Amount <*Amt*>	[1..1]	±		1918
	SecondLeg <*ScndLeg*>	[0..1]		C22	1918
	Amount <*Amt*>	[0..1]	±		1918
	SchedulePeriod <*SchdlPrd*>	[0..*]			1919
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1919
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1919
	Amount <*Amt*>	[1..1]	±		1919
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1919

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.11.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1917
	SchedulePeriod <*SchdlPrd*>	[0..*]			1917
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1917
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1917
	Amount <*Amt*>	[1..1]	±		1918

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

3.4.2.2.11.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

3.4.2.2.11.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1917
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1917
	Amount *<Amt>*	[1..1]	±		1918

3.4.2.2.11.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.11.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		1918
	SchedulePeriod <*SchdlPrd*>	[0..*]			1919
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1919
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1919
	Amount <*Amt*>	[1..1]	±		1919
	Currency <*Ccy*>	[0..1]	CodeSet	C2	1919

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

3.4.2.2.11.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.11.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1919
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1919
	Amount <*Amt*>	[1..1]	±		1919

3.4.2.2.11.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.11.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.11.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	1922
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928
	SecondLeg *<ScndLeg>*	[0..1]		C24	1929
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.11.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1923
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1923
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924
	Details *<Dtls>*	[0..1]			1924
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1925
	Quantity *<Qty>*	[1..1]	Quantity		1925
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1926
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1926
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1926
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1926
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1926
Or}	**Term** *<Term>*	[1..1]		C25	1926
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

3.4.2.2.11.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1924
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1924

3.4.2.2.11.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.11.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1925
	Quantity <*Qty*>	[1..1]	Quantity		1925
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1926
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1926
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1926
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1926
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1926
Or}	**Term** <*Term*>	[1..1]		C25	1926
	Quantity <*Qty*>	[0..1]	Quantity		1927
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1927
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1927
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1927
	Value <*Val*>	[0..1]	Quantity	C8	1928
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1928

3.4.2.2.11.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1925
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1926
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1926
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1926
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1926
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1926

3.4.2.2.11.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1926
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1926

3.4.2.2.11.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.11.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		1927
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1927
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927
	Value *<Val>*	[0..1]	Quantity	C8	1928
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1928

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.11.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1927
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1927

3.4.2.2.11.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.11.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.11.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.11.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		1930
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1930
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1930
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1930
	Details *<Dtls>*	[0..1]			1930
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			1931
	Quantity *<Qty>*	[1..1]	Quantity		1931
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1932
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		1932
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		1932
Or}	**Term** *<Term>*	[1..1]		C25	1932
	Quantity *<Qty>*	[0..1]	Quantity		1933
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1933
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1933
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1933
	Value *<Val>*	[0..1]	Quantity	C8	1934
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		1934

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

3.4.2.2.11.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1930
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1930

3.4.2.2.11.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

3.4.2.2.11.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			1931
	Quantity <*Qty*>	[1..1]	Quantity		1931
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1932
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1932
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1932
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1932
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1932
Or}	**Term** <*Term*>	[1..1]		C25	1932
	Quantity <*Qty*>	[0..1]	Quantity		1933
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1933
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1933
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1933
	Value <*Val*>	[0..1]	Quantity	C8	1934
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1934

3.4.2.2.11.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		1931
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1932
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1932
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1932
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		1932
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		1932

3.4.2.2.11.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1932
Or}	**Proprietary** *<Prtry>*	[1..1]	±		1932

3.4.2.2.11.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.11.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		1933
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1933
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1933
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1933
	Value <*Val*>	[0..1]	Quantity	C8	1934
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		1934

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

3.4.2.2.11.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

3.4.2.2.11.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1933
Or}	**Proprietary** <*Prtry*>	[1..1]	±		1933

3.4.2.2.11.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

3.4.2.2.11.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

3.4.2.2.11.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

3.4.2.2.11.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

3.4.2.2.11.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

3.4.2.2.11.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.2.11.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

3.4.2.2.11.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		1937
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		1938

3.4.2.2.11.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

3.4.2.2.11.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1939
	Identification *<Id>*	[0..1]			1940
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941
	Identification *<Id>*	[1..1]	Text		1941
	TimeStamp *<TmStmp>*	[0..1]	±		1941
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		1941

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

3.4.2.2.11.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

3.4.2.2.11.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		1940
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			1940
	Structurer *<Strr>*	[1..1]	IdentifierSet		1941
	Identification *<Id>*	[1..1]	Text		1941

3.4.2.2.11.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

3.4.2.2.11.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[1..1]	IdentifierSet		1941
	Identification <*Id*>	[1..1]	Text		1941

3.4.2.2.11.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

3.4.2.2.11.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		2897
Or}	DateTime <*DtTm*>	[1..1]	DateTime		2897

3.4.2.2.11.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Confirmed *<Confd>*	[1..1]	±		3064
Or}	NonConfirmed *<NonConfd>*	[1..1]	±		3064

3.4.2.2.11.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		1944
	ClearingStatus *<ClrSts>*	[0..1]			1944
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		1954

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

3.4.2.2.11.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

3.4.2.2.11.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			1945
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948
Or	**IntendToClear** *<IntndToClear>*	[1..1]			1949
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951
Or}	**NonCleared** *<NonClrd>*	[1..1]			1951
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954

3.4.2.2.11.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1946
Or}	**Details** *<Dtls>*	[1..1]		C29	1946
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948

3.4.2.2.11.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1947
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1947
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1947
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1947
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1948
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1948
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		1948

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

3.4.2.2.11.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.11.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

3.4.2.2.11.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

3.4.2.2.11.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1949
Or}	**Details** *<Dtls>*	[1..1]		C30	1949
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951

3.4.2.2.11.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		1950
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		1950
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1950
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		1950
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		1951
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		1951

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

3.4.2.2.11.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.11.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

3.4.2.2.11.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

3.4.2.2.11.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		1952
Or}	**Counterparties** *<CtrPties>*	[1..1]			1952
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954

3.4.2.2.11.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.2.2.11.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1952
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1953
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1953
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		1953
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		1954

3.4.2.2.11.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1953
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1953

3.4.2.2.11.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.11.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		1953
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		1954

3.4.2.2.11.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

3.4.2.2.11.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

3.4.2.2.11.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			1957
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1958
Or}	**Floating** *<Fltg>*	[1..1]		C34	1959
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963
	SecondLeg *<ScndLeg>*	[0..1]			1963
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	1963
Or}	**Floating** *<Fltg>*	[1..1]		C34	1964
	Identification *<Id>*	[0..1]	IdentifierSet		1965
	Name *<Nm>*	[0..1]	Text		1965
	Rate *<Rate>*	[0..1]			1965
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1965
	Spread *<Sprd>*	[0..1]	±		1966
	DayCount *<DayCnt>*	[0..1]	±		1966
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1966

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1967
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1967
	Value *<Val>*	[0..1]	Rate		1967
	LastFloatingReset *<LastFltgRst>*	[0..1]			1967
	Date *<Dt>*	[1..1]	Date		1968
	Value *<Val>*	[0..1]	Rate		1968

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

3.4.2.2.11.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1958
Or}	**Floating** <*Fltg*>	[1..1]		C34	1959
	Identification <*Id*>	[0..1]	IdentifierSet		1959
	Name <*Nm*>	[0..1]	Text		1960
	Rate <*Rate*>	[0..1]			1960
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1960
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1960
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1960
	Spread <*Sprd*>	[0..1]	±		1961
	DayCount <*DayCnt*>	[0..1]	±		1961
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1961
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1961
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1962
	Date <*Dt*>	[1..1]	Date		1962
	Value <*Val*>	[0..1]	Rate		1962
	LastFloatingReset <*LastFltgRst*>	[0..1]			1962
	Date <*Dt*>	[1..1]	Date		1962
	Value <*Val*>	[0..1]	Rate		1963

3.4.2.2.11.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.11.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1959
	Name *<Nm>*	[0..1]	Text		1960
	Rate *<Rate>*	[0..1]			1960
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1960
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1960
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	1960
	Spread *<Sprd>*	[0..1]	±		1961
	DayCount *<DayCnt>*	[0..1]	±		1961
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1961
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1961
	NextFloatingReset *<NxtFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1962
	LastFloatingReset *<LastFltgRst>*	[0..1]			1962
	Date *<Dt>*	[1..1]	Date		1962
	Value *<Val>*	[0..1]	Rate		1963

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.11.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1960
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1960

3.4.2.2.11.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.11.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.11.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.11.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.11.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.11.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.11.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1962
	Value <*Val*>	[0..1]	Rate		1962

3.4.2.2.11.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.11.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1962
	Value <*Val*>	[0..1]	Rate		1963

3.4.2.2.11.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.11.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	1963
Or}	**Floating** <*Fltg*>	[1..1]		C34	1964
	Identification <*Id*>	[0..1]	IdentifierSet		1965
	Name <*Nm*>	[0..1]	Text		1965
	Rate <*Rate*>	[0..1]			1965
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1965
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1965
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1965
	Spread <*Sprd*>	[0..1]	±		1966
	DayCount <*DayCnt*>	[0..1]	±		1966
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1966
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1967
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1967
	Date <*Dt*>	[1..1]	Date		1967
	Value <*Val*>	[0..1]	Rate		1967
	LastFloatingReset <*LastFltgRst*>	[0..1]			1967
	Date <*Dt*>	[1..1]	Date		1968
	Value <*Val*>	[0..1]	Rate		1968

3.4.2.2.11.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

3.4.2.2.11.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		1965
	Name <*Nm*>	[0..1]	Text		1965
	Rate <*Rate*>	[0..1]			1965
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1965
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1965
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	1965
	Spread <*Sprd*>	[0..1]	±		1966
	DayCount <*DayCnt*>	[0..1]	±		1966
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1966
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1967
	NextFloatingReset <*NxtFltgRst*>	[0..1]			1967
	Date <*Dt*>	[1..1]	Date		1967
	Value <*Val*>	[0..1]	Rate		1967
	LastFloatingReset <*LastFltgRst*>	[0..1]			1967
	Date <*Dt*>	[1..1]	Date		1968
	Value <*Val*>	[0..1]	Rate		1968

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

3.4.2.2.11.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1965
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1965

3.4.2.2.11.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

3.4.2.2.11.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

3.4.2.2.11.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

3.4.2.2.11.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.11.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

3.4.2.2.11.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.11.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

3.4.2.2.11.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		1967
	Value <*Val*>	[0..1]	Rate		1967

3.4.2.2.11.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.11.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		1968
	Value *<Val>*	[0..1]	Rate		1968

3.4.2.2.11.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

3.4.2.2.11.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	1968
	ExchangeRate *<XchgRate>*	[0..1]	Rate		1969
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		1969
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		1969
	FixingDate *<FxgDt>*	[0..1]	DateTime		1969

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

3.4.2.2.11.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

3.4.2.2.11.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.11.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

3.4.2.2.11.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

3.4.2.2.11.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

3.4.2.2.11.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		1971
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		1971
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		1972
	ExerciseDate *<ExrcDt>*	[0..1]	±		1972
	StrikePrice *<StrkPric>*	[0..1]	±		1972
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		1973
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	1973
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	1974
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		1974
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		1974

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

3.4.2.2.11.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

3.4.2.2.11.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

3.4.2.2.11.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

3.4.2.2.11.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3083
Or	Unit *<Unit>*	[1..1]	Quantity		3083
Or	Percentage *<Pctg>*	[1..1]	Rate		3083
Or	Yield *<Yld>*	[1..1]	Rate		3083
Or	Decimal *<Dcml>*	[1..1]	Rate		3083
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		3084
Or}	Other *<Othr>*	[1..1]	±	C19	3084

3.4.2.2.11.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		3056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		3056
	Price *<Pric>*	[1..1]	±		3056

3.4.2.2.11.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.11.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.11.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

3.4.2.2.11.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		1975
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		1976
	LoadType *<LdTp>*	[0..1]	CodeSet		1976
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	1976
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		1977
	DeliveryDate *<DlvryDt>*	[0..1]			1977
	FromDate *<FrDt>*	[0..1]	Date		1977
	ToDate *<ToDt>*	[1..1]	Date		1978
	Duration *<Drtn>*	[0..1]	CodeSet		1978
	WeekDay *<WkDay>*	[0..*]	CodeSet		1978
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		1979
	QuantityUnit *<QtyUnit>*	[0..1]	±		1979
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		1979

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

3.4.2.2.11.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.11.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

3.4.2.2.11.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

3.4.2.2.11.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		1977
	DeliveryDate <*DlvryDt*>	[0..1]			1977
	FromDate <*FrDt*>	[0..1]	Date		1977
	ToDate <*ToDt*>	[1..1]	Date		1978
	Duration <*Drtn*>	[0..1]	CodeSet		1978
	WeekDay <*WkDay*>	[0..*]	CodeSet		1978
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		1979
	QuantityUnit <*QtyUnit*>	[0..1]	±		1979
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		1979

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.2.2.11.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime <*FrTm*>	[1..1]	Time		2901
	ToTime <*ToTm*>	[0..1]	Time		2901

3.4.2.2.11.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		1977
	ToDate <*ToDt*>	[1..1]	Date		1978

3.4.2.2.11.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

3.4.2.2.11.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

3.4.2.2.11.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Quantity *<Qty>*	[1..1]	Quantity		3091
Or}	Description *<Desc>*	[1..1]	Text		3091

3.4.2.2.11.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		3090
Or}	Proprietary *<Prtry>*	[1..1]	Text		3091

3.4.2.2.11.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

3.4.2.2.11.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority <*Snrty*>	[0..1]	CodeSet		1980
	ReferenceParty <*RefPty*>	[0..1]	±		1980
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		1980
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		1981
	Series <*Srs*>	[0..1]	Quantity		1981
	Version <*Vrsn*>	[0..1]	Quantity		1981
	IndexFactor <*IndxFctr*>	[0..1]	Rate		1981
	Tranche <*Trch*>	[0..1]	±		1981

3.4.2.2.11.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

3.4.2.2.11.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		3075
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		3075

3.4.2.2.11.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

3.4.2.2.11.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

3.4.2.2.11.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

3.4.2.2.11.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

3.4.2.2.11.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

3.4.2.2.11.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

3.4.2.2.11.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		1982
	PaymentType <*PmtTp*>	[0..1]	±		1983
	PaymentDate <*PmtDt*>	[0..1]	Date		1983
	PaymentPayer <*PmtPyer*>	[0..1]	±		1983
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		1983

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

3.4.2.2.11.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

3.4.2.2.11.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

3.4.2.2.11.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

3.4.2.2.11.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.11.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

3.4.2.2.11.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		1984
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		1984
	Price <*Pric*>	[0..1]	±		1985
	Spread <*Sprd*>	[0..1]	±		1985

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

3.4.2.2.11.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

3.4.2.2.11.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

3.4.2.2.11.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

3.4.2.2.11.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

3.4.2.2.11.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

3.4.2.2.11.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.2.11.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C41 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

3.4.2.2.11.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		1987
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		1987
	TimeStamp <*TmStmp*>	[1..1]	DateTime		1987

3.4.2.2.11.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

3.4.2.2.11.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

3.4.2.2.11.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured fields and/or any other specific block.

Impacted by: C42 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

4 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01

4.1 MessageDefinition Functionality

The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

   Status advice report.

B. 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> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice *<StsAdvc>*	[1..*]			1990
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		1991
	MessageStatus *<MsgSts>*	[0..1]			1991
	Status *<Sts>*	[1..1]	CodeSet		1992
	ValidationRule *<VldtnRule>*	[0..*]	±		1992
	MessageDate *<MsgDt>*	[0..1]	Date		1993
	Statistics *<Sttstcs>*	[0..1]			1993
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		1993
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			1993
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		1994
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1994
	RecordStatus *<RcrdSts>*	[0..*]			1994
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		1994
	Status *<Sts>*	[1..1]	CodeSet		1995
	ValidationRule *<VldtnRule>*	[0..*]	±		1995
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	1995
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	1996
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	1996

4.3 Constraints

C1 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 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

StatusAdvice <StsAdvc> contains the following **MessageReportHeader4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		1991
	MessageStatus *<MsgSts>*	[0..1]			1991
	Status *<Sts>*	[1..1]	CodeSet		1992
	ValidationRule *<VldtnRule>*	[0..*]	±		1992
	MessageDate *<MsgDt>*	[0..1]	Date		1993
	Statistics *<Sttstcs>*	[0..1]			1993
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		1993
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			1993
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		1994
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1994
	RecordStatus *<RcrdSts>*	[0..*]			1994
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		1994
	Status *<Sts>*	[1..1]	CodeSet		1995
	ValidationRule *<VldtnRule>*	[0..*]	±		1995
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	1995
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	1996

4.4.1.1 MessageReportIdentifier <MsgRptIdr>

Presence: [0..1]

Definition: Provide detail on previously received message reports that are being reported as part of this status advice.

Usage:

When required, this field will be populated with the BAH Business Message Identifier field. Where only a single message report header is used, this field is not used and relies solely on the BAH Business Message Identifier field.

Datatype: "Max140Text" on page 3147

4.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

Definition: Details the status of the whole message that has been received.

MessageStatus <MsgSts> contains the following **StatusAdviceReport3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status *<Sts>*	[1..1]	CodeSet		1992
	ValidationRule *<VldtnRule>*	[0..*]	±		1992
	MessageDate *<MsgDt>*	[0..1]	Date		1993
	Statistics *<Sttstcs>*	[0..1]			1993
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		1993
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			1993
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		1994
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1994

4.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 3135

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

4.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 3070 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3070
	Description <*Desc*>	[0..1]	Text		3071
	SchemeName <*SchmeNm*>	[0..1]	±		3071
	Issuer <*Issr*>	[0..1]	Text		3071

4.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

Definition: Indicates the report date with the status advice message is related to.

Datatype: "ISODate" on page 3141

4.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

Definition: Statistical information on the results of the records processing.

Statistics <Sttstcs> contains the following **OriginalReportStatistics3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords <*TtlNbOfRcrds*>	[1..1]	Text		1993
	NumberOfRecordsPerStatus <*NbOfRcrdsPerSts*>	[1..*]			1993
	DetailedNumberOfRecords <*DtldNbOfRcrds*>	[1..1]	Text		1994
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		1994

4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

Definition: Total numbers of records included in the original file.

Datatype: "Max15NumericText" on page 3147

4.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

Definition: Detailed information on the number of records for each records status.

NumberOfRecordsPerStatus <NbOfRcrdsPerSts> contains the following **NumberOfRecordsPerStatus1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords <*DtldNbOfRcrds*>	[1..1]	Text		1994
	DetailedStatus <*DtldSts*>	[1..1]	CodeSet		1994

4.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>

Presence: [1..1]

Definition: Number of individual records contained in the message, detailed per status.

Datatype: "Max15NumericText" on page 3147

4.4.1.2.4.2.2 DetailedStatus <DtldSts>

Presence: [1..1]

Definition: Common transaction status for all individual records reported.

Datatype: "ReportingRecordStatus1Code" on page 3136

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

4.4.1.3 RecordStatus <RcrdSts>

Presence: [0..*]

Definition: Provides per record status on the report that has been received.

RecordStatus <RcrdSts> contains the following **StatusReportRecord3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		1994
	Status *<Sts>*	[1..1]	CodeSet		1995
	ValidationRule *<VldtnRule>*	[0..*]	±		1995
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	1995

4.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>

Presence: [1..1]

Definition: Unique and unambiguous technical identification of the original data for which the status is provided.

Datatype: "Max140Text" on page 3147

4.4.1.3.2 Status <Sts>

Presence: [1..1]

Definition: Defines status of the reported transaction.

Datatype: "ReportingRecordStatus1Code" on page 3136

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

4.4.1.3.3 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 3070 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3070
	Description *<Desc>*	[0..1]	Text		3071
	SchemeName *<SchmeNm>*	[0..1]	±		3071
	Issuer *<Issr>*	[0..1]	Text		3071

4.4.1.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

4.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

4.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

5 auth.090.001.02 DerivativesTradePositionSetReportV02

5.1 MessageDefinition Functionality

The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

Outline

The DerivativesTradePositionSetReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. AggregatedPosition

Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

B. SupplementaryData

Additional information that cannot be captured in the structured fields and/or any other specific block.

5.2 Structure

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradPosSetRpt>	[1..1]			
	AggregatedPosition *<AggtdPos>*	[1..1]			2000
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2001
Or}	**Report** *<Rpt>*	[1..1]			2001
	ReferenceDate *<RefDt>*	[1..1]	Date		2001
	PositionSet *<PosSet>*	[0..*]	±		2002
	CurrencyPositionSet *<CcyPosSet>*	[0..*]	±		2002
	CollateralPositionSet *<CollPosSet>*	[0..*]	±		2002
	CurrencyCollateralPositionSet *<CcyCollPosSet>*	[0..*]	±		2006
	SupplementaryData *<SplmtryData>*	[0..*]	±	C24	2010

5.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

At least one element must be present.

C21 OneElementPresentRule

At least one element must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 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 AggregatedPosition <AggtdPos>

Presence: [1..1]

Definition: Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

AggregatedPosition <AggtdPos> contains one of the following **PositionSetAggregated2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2001
Or}	**Report** *<Rpt>*	[1..1]			2001
	ReferenceDate *<RefDt>*	[1..1]	Date		2001
	PositionSet *<PosSet>*	[0..*]	±		2002
	CurrencyPositionSet *<CcyPosSet>*	[0..*]	±		2002
	CollateralPositionSet *<CollPosSet>*	[0..*]	±		2002
	CurrencyCollateralPositionSet *<CcyCollPosSet>*	[0..*]	±		2006

5.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

5.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed aggregated position set report between a pair of counterparties.

Report <Rpt> contains the following **PositionSetAggregated4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReferenceDate *<RefDt>*	[1..1]	Date		2001
	PositionSet *<PosSet>*	[0..*]	±		2002
	CurrencyPositionSet *<CcyPosSet>*	[0..*]	±		2002
	CollateralPositionSet *<CollPosSet>*	[0..*]	±		2002
	CurrencyCollateralPositionSet *<CcyCollPosSet>*	[0..*]	±		2006

5.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 3141

5.4.1.2.2 PositionSet <PosSet>

Presence: [0..*]

Definition: Aggregation of outstanding derivatives with similar dimensions. Numerous positions sets that are produced according to the combination of dimensions used to stratify the derivatives, and different metrics are used to represent the aggregations.

PositionSet <PosSet> contains the following elements (see "PositionSet21" on page 3007 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	3007
	Metrics <*Mtrcs*>	[1..1]	±	C14	3012

5.4.1.2.3 CurrencyPositionSet <CcyPosSet>

Presence: [0..*]

Definition: Aggregation of outstanding derivatives according to the currency of the position, for use by central banks issuing specific currencies.

CurrencyPositionSet <CcyPosSet> contains the following elements (see "PositionSet21" on page 3007 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	3007
	Metrics <*Mtrcs*>	[1..1]	±	C14	3012

5.4.1.2.4 CollateralPositionSet <CollPosSet>

Presence: [0..*]

Definition: Aggregation of collateral for derivative positions using collateral fields as metrics.

CollateralPositionSet <CollPosSet> contains the following elements (see "PositionSet22" on page 2903 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]		C19	2907
	CounterpartyIdentification <*CtrPtyId*>	[0..1]			2910
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2912
	Identification <*Id*>	[1..1]	±		2913
	Nature <*Ntr*>	[0..1]			2914
{Or	FinancialInstitution <*FI*>	[1..1]			2914
	Sector <*Sctr*>	[1..*]			2914
{Or	Code <*Cd*>	[1..1]	CodeSet		2915
Or}	Proprietary <*Prtry*>	[1..1]	±		2915
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2916
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2916
Or}	Other <*Othr*>	[1..1]	CodeSet		2916
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2917
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2917
{Or	Direction <*Drctn*>	[1..1]			2917
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2918
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2918
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2918
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2919
	ReportingExemption <*RptgXmptn*>	[0..1]			2919
	Reason <*Rsn*>	[1..1]	Text		2919
	Description <*Desc*>	[0..1]	Text		2919
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2919
	IdentificationType <*IdTp*>	[0..1]	±		2920
	Nature <*Ntr*>	[0..1]			2920
{Or	FinancialInstitution <*FI*>	[1..1]			2921
	Sector <*Sctr*>	[1..*]			2921
{Or	Code <*Cd*>	[1..1]	CodeSet		2921

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <*Prtry*>	[1..1]	±		2922
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2922
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2923
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2923
Or}	Other <*Othr*>	[1..1]	CodeSet		2923
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2923
	Broker <*Brkr*>	[0..1]	±		2924
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2924
	ClearingMember <*ClrMmb*>	[0..1]	±		2924
	Beneficiary <*Bnfcry*>	[0..2]	±		2924
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2925
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		2925
	RelationshipRecord <*RltshRcrd*>	[0..*]			2925
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2926
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2926
	RelationshipType <*RltshTp*>	[1..1]			2927
{Or	Code <*Cd*>	[1..1]	CodeSet		2927
Or}	Proprietary <*Prtry*>	[1..1]	Text		2927
	Description <*Desc*>	[0..1]	Text		2927
	Collateral <*Coll*>	[0..1]			2928
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2928
{Or	Portfolio <*Prtfl*>	[1..1]			2929
{Or	Code <*Cd*>	[1..1]	Text		2929
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2930
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2930
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2930
{Or	Portfolio <*Prtfl*>	[1..1]			2931
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2932

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2932
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2933
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2934
	InitialMarginPostedCurrency <*InitlMrgnPstdCcy*>	[0..1]	CodeSet	C1	2934
	VariationMarginPostedCurrency <*VartnMrgnPstdCcy*>	[0..1]	CodeSet	C1	2935
	InitialMarginReceivedCurrency <*InitlMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	VariationMarginReceivedCurrency <*VartnMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	ExcessCollateralPostedCurrency <*XcssCollPstdCcy*>	[0..1]	CodeSet	C1	2936
	ExcessCollateralReceivedCurrency <*XcssCollRcvdCcy*>	[0..1]	CodeSet	C1	2936
	Metrics <*Mtrcs*>	[1..1]		C20	2936
	Total <*Ttl*>	[0..1]		C21	2938
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2939
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2939
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2940
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2940
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2941
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2941
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2942
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2942
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2942
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2944
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2944

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Clean <*Clean*>	[0..1]		C21	2944
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2945
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2945
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2946
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2946
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2947
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2947
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2948
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2948
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2948
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2950
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2950

5.4.1.2.5 CurrencyCollateralPositionSet <CcyCollPosSet>

Presence: [0..*]

Definition: Aggregation of collateral with similar dimensions that relate to the currency position sets, with relevant collateral related metrics.

CurrencyCollateralPositionSet <CcyCollPosSet> contains the following elements (see "PositionSet22" on page 2903 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]		C19	2907
	CounterpartyIdentification <CtrPtyId>	[0..1]			2910
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	2912
	Identification <Id>	[1..1]	±		2913
	Nature <Ntr>	[0..1]			2914
{Or	FinancialInstitution <FI>	[1..1]			2914
	Sector <Sctr>	[1..*]			2914
{Or	Code <Cd>	[1..1]	CodeSet		2915
Or}	Proprietary <Prtry>	[1..1]	±		2915
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <NFI>	[1..1]	±		2916
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		2916
Or}	Other <Othr>	[1..1]	CodeSet		2916
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		2917
	DirectionOrSide <DrctnOrSd>	[0..1]			2917
{Or	Direction <Drctn>	[1..1]			2917
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		2918
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		2918
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	2918
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	2919
	ReportingExemption <RptgXmptn>	[0..1]			2919
	Reason <Rsn>	[1..1]	Text		2919
	Description <Desc>	[0..1]	Text		2919
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	2919
	IdentificationType <IdTp>	[0..1]	±		2920
	Nature <Ntr>	[0..1]			2920
{Or	FinancialInstitution <FI>	[1..1]			2921
	Sector <Sctr>	[1..*]			2921
{Or	Code <Cd>	[1..1]	CodeSet		2921

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <*Prtry*>	[1..1]	±		2922
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2922
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2923
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2923
Or}	Other <*Othr*>	[1..1]	CodeSet		2923
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2923
	Broker <*Brkr*>	[0..1]	±		2924
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2924
	ClearingMember <*ClrMmb*>	[0..1]	±		2924
	Beneficiary <*Bnfcry*>	[0..2]	±		2924
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2925
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		2925
	RelationshipRecord <*RltshRcrd*>	[0..*]			2925
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2926
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2926
	RelationshipType <*RltshTp*>	[1..1]			2927
{Or	Code <*Cd*>	[1..1]	CodeSet		2927
Or}	Proprietary <*Prtry*>	[1..1]	Text		2927
	Description <*Desc*>	[0..1]	Text		2927
	Collateral <*Coll*>	[0..1]			2928
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2928
{Or	Portfolio <*Prtfl*>	[1..1]			2929
{Or	Code <*Cd*>	[1..1]	Text		2929
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2930
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2930
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2930
{Or	Portfolio <*Prtfl*>	[1..1]			2931
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2932

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2932
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2933
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2934
	InitialMarginPostedCurrency <*InitlMrgnPstdCcy*>	[0..1]	CodeSet	C1	2934
	VariationMarginPostedCurrency <*VartnMrgnPstdCcy*>	[0..1]	CodeSet	C1	2935
	InitialMarginReceivedCurrency <*InitlMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	VariationMarginReceivedCurrency <*VartnMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	ExcessCollateralPostedCurrency <*XcssCollPstdCcy*>	[0..1]	CodeSet	C1	2936
	ExcessCollateralReceivedCurrency <*XcssCollRcvdCcy*>	[0..1]	CodeSet	C1	2936
	Metrics <*Mtrcs*>	[1..1]		C20	2936
	Total <*Ttl*>	[0..1]		C21	2938
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2939
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2939
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2940
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2940
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2941
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2941
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2942
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2942
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2942
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2944
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2944

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Clean <*Clean*>	[0..1]		C21	2944
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2945
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2945
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2946
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2946
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2947
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2947
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2948
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2948
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2948
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2950
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2950

5.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured fields and/or any other specific block.

Impacted by: C24 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

6 auth.091.001.02 DerivativesTradeReconciliationStatisticalReportV02

6.1 MessageDefinition Functionality

The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the reporting counterparty, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.

Outline

The DerivativesTradeReconciliationStatisticalReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ReconciliationStatistics

   Detailed information on reconciliation process.

B. SupplementaryData

   Additional information that cannot be captured in the structured fields and/or any other specific block.

6.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRcncltnSttstclRpt>	[1..1]			
	ReconciliationStatistics *<RcncltnSttstcs>*	[1..1]			2033
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2050
Or}	**Report** *<Rpt>*	[1..*]			2050
	ReferenceDate *<RefDt>*	[1..1]	Date		2067
	ReconciliationCategories *<RcncltnCtgrs>*	[1..1]			2067
{Or	**ReportingRequirement** *<RptgRqrmnt>*	[1..1]			2067
	ReportingType *<RptgTp>*	[1..1]	CodeSet		2068
	Pairing *<Pairg>*	[1..1]	CodeSet		2068
	Reconciliation *<Rcncltn>*	[1..1]	CodeSet		2068
	ValuationReconciliation *<ValtnRcncltn>*	[1..1]	CodeSet		2069
	Revived *<Rvvd>*	[1..1]	Indicator		2069
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2069
Or}	**NoReportingRequirement** *<NoRptgRqrmnt>*	[1..1]			2069
	Revived *<Rvvd>*	[1..1]	Indicator		2070
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2070
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[0..1]	Quantity		2070
	TransactionDetails *<TxDtls>*	[0..*]			2070
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2086
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2087
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2087
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2087
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2088
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2088
	ReconciliationReport *<RcncltnRpt>*	[1..*]			2088
	TransactionIdentification *<TxId>*	[1..1]		C8	2104
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2105
	ActionType *<ActnTp>*	[0..1]	CodeSet		2106
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2106
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2106

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2107
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2108
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2108
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2108
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2109
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114
	MatchingCriteria *<MtchgCrit>*	[1..1]		C10	2114
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]		C11	2129
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C12	2130
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C13	2131
	DirectionOrSide *<DrctnOrSd>*	[0..1]		C14	2131
	Value1 *<Val1>*	[0..1]			2132
{Or	**Direction** *<Drctn>*	[1..1]			2132
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2133
	Value2 *<Val2>*	[0..1]			2133
{Or	**Direction** *<Drctn>*	[1..1]			2134

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2134
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2135
	ValuationMatchingCriteria <*ValtnMtchgCrit*>	[0..1]		C15	2135
	ContractValue <*CtrctVal*>	[0..1]		C16	2135
	Value1 <*Val1*>	[0..1]	±		2136
	Value2 <*Val2*>	[0..1]	±		2136
	Type <*Tp*>	[0..1]		C17	2136
	Value1 <*Val1*>	[0..1]	CodeSet		2137
	Value2 <*Val2*>	[0..1]	CodeSet		2137
	ContractMatchingCriteria <*CtrctMtchgCrit*>	[0..1]		C18	2137
	ISIN <*ISIN*>	[0..1]	±		2140
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]			2140
	Value1 <*Val1*>	[0..1]	±		2141
	Value2 <*Val2*>	[0..1]	±		2141
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	±		2141
	ProductClassification <*PdctClssfctn*>	[0..1]	±	C19	2141
	ContractType <*CtrctTp*>	[0..1]		C20	2142
	Value1 <*Val1*>	[0..1]	CodeSet		2142
	Value2 <*Val2*>	[0..1]	CodeSet		2143
	AssetClass <*AsstClss*>	[0..1]		C21	2143
	Value1 <*Val1*>	[0..1]	CodeSet		2144
	Value2 <*Val2*>	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	±	C22	2144
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]		C23	2145
	Value1 <*Val1*>	[0..1]			2147
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2149
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2149
Or	**Basket** <*Bskt*>	[1..1]		C24	2149
	Structurer <*Strr*>	[0..1]	IdentifierSet		2150

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162
	SettlementCurrency *<SttlmCcy>*	[0..1]		C26	2163
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2163
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C26	2164
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2164
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2164
	TransactionMatchingCriteria *<TxMtchgCrit>*	[0..1]			2165
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	±	C27	2177
	UniqueTransactionIdentifier *<UnqTxIdr>*	[0..1]		C28	2177
	Value1 *<Val1>*	[0..1]	±		2178
	Value2 *<Val2>*	[0..1]	±		2178
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..1]		C28	2178
	Value1 *<Val1>*	[0..1]	±		2179
	Value2 *<Val2>*	[0..1]	±		2179

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SubsequentPositionUniqueTransactionIdentifier *<SbsqntPosUnqTxIdr>*	[0..1]		C28	2179
	Value1 *<Val1>*	[0..1]	±		2180
	Value2 *<Val2>*	[0..1]	±		2180
	Delta *<Dlta>*	[0..1]		C29	2180
	Value1 *<Val1>*	[0..1]	Quantity		2181
	Value2 *<Val2>*	[0..1]	Quantity		2181
	TradeConfirmation *<TradConf>*	[0..1]		C30	2181
	Value1 *<Val1>*	[0..1]	±		2181
	Value2 *<Val2>*	[0..1]	±		2182
	TradeClearingObligation *<TradClrOblgtn>*	[0..1]		C32	2182
	Value1 *<Val1>*	[0..1]	CodeSet		2182
	Value2 *<Val2>*	[0..1]	CodeSet		2183
	TradeClearingStatus *<TradClrSts>*	[0..1]		C33	2183
	Value1 *<Val1>*	[0..1]			2186
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207
	Value1 *<Val1>*	[0..1]	Text		2208
	Value2 *<Val2>*	[0..1]	Text		2208
	IntraGroup *<IntraGrp>*	[0..1]	±	C22	2208
	PostTradeRiskReduction *<PstTradRskRdctn>*	[0..1]		C38	2208
	Value1 *<Val1>*	[0..1]			2209
	Technique *<Tchnq>*	[0..1]	CodeSet		2209
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2210
	Value2 *<Val2>*	[0..1]			2210
	Technique *<Tchnq>*	[0..1]	CodeSet		2210
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2211
	DerivativeEvent *<DerivEvt>*	[0..1]		C39	2211
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218
	PlatformIdentifier *<PltfmIdr>*	[0..1]	±	C41	2218
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	±	C42	2219
	EffectiveDate *<FctvDt>*	[0..1]	±	C43	2219
	ExpirationDate *<XprtnDt>*	[0..1]	±	C43	2220
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	±	C43	2220
	SettlementDate *<SttlmDt>*	[0..*]	±	C43	2221
	DeliveryType *<DlvryTp>*	[0..1]		C44	2221
	Value1 *<Val1>*	[0..1]	CodeSet		2221
	Value2 *<Val2>*	[0..1]	CodeSet		2222
	TransactionPrice *<TxPric>*	[0..1]	±	C45	2222
	PriceScheduleUnadjustedEffectiveDate *<PricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate *<PricSchdlUadjstdEndDt>*	[0..*]	±	C43	2223
	TransactionSchedulePrice *<TxSchdlPric>*	[0..*]	±	C45	2223
	PackagePrice *<PackgPric>*	[0..1]	±	C45	2224

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NotionalAmountFirstLeg <*NtnlAmtFrstLeg*>	[0..1]		C16	2224
	Value1 <*Val1*>	[0..1]	±		2225
	Value2 <*Val2*>	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate <*NtnlAmtFrstLegUadjstdFctvDt*>	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate <*NtnlAmtFrstLegUadjstdEndDt*>	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount <*NtnlAmtFrstLegSchdlAmt*>	[0..*]		C16	2226
	Value1 <*Val1*>	[0..1]	±		2226
	Value2 <*Val2*>	[0..1]	±		2227
	NotionalQuantityFirstLeg <*NtnlQtyFrstLeg*>	[0..1]		C29	2227
	Value1 <*Val1*>	[0..1]	Quantity		2227
	Value2 <*Val2*>	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate <*NtnlQtyFrstLegUadjstdFctvDt*>	[0..*]	±	C43	2228
	NotionalQuantityFirstLegUnadjustedEndDate <*NtnlQtyFrstLegUadjstdEndDt*>	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity <*NtnlQtyFrstLegSchdlQty*>	[0..*]		C29	2228
	Value1 <*Val1*>	[0..1]	Quantity		2229
	Value2 <*Val2*>	[0..1]	Quantity		2229
	NotionalAmountSecondLeg <*NtnlAmtScndLeg*>	[0..1]		C47	2229
	Value1 <*Val1*>	[0..1]		C48	2230
	Amount <*Amt*>	[0..1]	±		2231
	SchedulePeriod <*SchdlPrd*>	[0..*]			2231
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2232
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2232
	Amount <*Amt*>	[1..1]	±		2232
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2232
	Value2 <*Val2*>	[0..1]		C48	2233
	Amount <*Amt*>	[0..1]	±		2233
	SchedulePeriod <*SchdlPrd*>	[0..*]			2233
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2234
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2234

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	±		2234
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate <*NtnlAmtScndLegUadjstdFctvDt*>	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate <*NtnlAmtScndLegUadjstdEndDt*>	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount <*NtnlAmtScndLegSchdlAmt*>	[0..*]		C16	2235
	Value1 <*Val1*>	[0..1]	±		2236
	Value2 <*Val2*>	[0..1]	±		2236
	NotionalQuantitySecondLeg <*NtnlQtyScndLeg*>	[0..1]		C29	2236
	Value1 <*Val1*>	[0..1]	Quantity		2237
	Value2 <*Val2*>	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate <*NtnlQtyScndLegUadjstdFctvDt*>	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate <*NtnlQtyScndLegUadjstdEndDt*>	[0..*]	±	C43	2238
	NotionalQuantitySecondLegScheduleQuantity <*NtnlQtyScndLegSchdlQty*>	[0..*]		C29	2238
	Value1 <*Val1*>	[0..1]	Quantity		2238
	Value2 <*Val2*>	[0..1]	Quantity		2239
	OtherPayment <*OthrPmt*>	[0..*]		C49	2239
	OtherPaymentType <*OthrPmtTp*>	[0..1]		C50	2239
	Value1 <*Val1*>	[0..1]	±		2240
	Value2 <*Val2*>	[0..1]	±		2240
	OtherPaymentAmount <*OthrPmtAmt*>	[0..1]		C16	2240
	Value1 <*Val1*>	[0..1]	±		2241
	Value2 <*Val2*>	[0..1]	±		2241
	OtherPaymentDate <*OthrPmtDt*>	[0..1]	±	C43	2241
	OtherPaymentPayer <*OthrPmtPyer*>	[0..1]	±	C13	2242
	OtherPaymentReceiver <*OthrPmtRcvr*>	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg <*IntrstFxdRateFrstLeg*>	[0..1]		C51	2243
	Value1 <*Val1*>	[0..1]	±		2243
	Value2 <*Val2*>	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount <*IntrstFxdRateFrstLegDayCnt*>	[0..1]		C52	2244

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2244
	Value2 <*Val2*>	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit <*IntrstFxdRateFrstLegPmtFrqcyUnit*>	[0..1]		C53	2245
	Value1 <*Val1*>	[0..1]	CodeSet		2245
	Value2 <*Val2*>	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue <*IntrstFxdRateFrstLegPmtFrqcyVal*>	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification <*IntrstFltgRateFrstLegId*>	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode <*IntrstFltgRateFrstLegCd*>	[0..1]		C56	2247
	Value1 <*Val1*>	[0..1]	CodeSet		2247
	Value2 <*Val2*>	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName <*IntrstFltgRateFrstLegNm*>	[0..1]		C57	2248
	Value1 <*Val1*>	[0..1]	Text		2248
	Value2 <*Val2*>	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount <*IntrstFltgRateFrstLegDayCnt*>	[0..1]		C52	2248
	Value1 <*Val1*>	[0..1]	±		2249
	Value2 <*Val2*>	[0..1]	±		2249
	InterestFloatingRateFirstLegPaymentFrequencyUnit <*IntrstFltgRateFrstLegPmtFrqcyUnit*>	[0..1]		C53	2249
	Value1 <*Val1*>	[0..1]	CodeSet		2250
	Value2 <*Val2*>	[0..1]	CodeSet		2250
	InterestFloatingRateFirstLegPaymentFrequencyValue <*IntrstFltgRateFrstLegPmtFrqcyVal*>	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit <*IntrstFltgRateFrstLegRefPrdUnit*>	[0..1]		C53	2251
	Value1 <*Val1*>	[0..1]	CodeSet		2252
	Value2 <*Val2*>	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue <*IntrstFltgRateFrstLegRefPrdVal*>	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit <*IntrstFltgRateFrstLegRstFrqcyUnit*>	[0..1]		C53	2253
	Value1 <*Val1*>	[0..1]	CodeSet		2253
	Value2 <*Val2*>	[0..1]	CodeSet		2254

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateFirstLegResetFrequencyValue <*IntrstFltgRateFrstLegRstFrqcyVal*>	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread <*IntrstFltgRateFrstLegSprd*>	[0..1]		C58	2255
	Value1 <*Val1*>	[0..1]	±		2255
	Value2 <*Val2*>	[0..1]	±		2256
	InterestRateFixedSecondLeg <*IntrstRateFxdScndLeg*>	[0..1]		C51	2256
	Value1 <*Val1*>	[0..1]	±		2256
	Value2 <*Val2*>	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount <*IntrstFxdRateScndLegDayCnt*>	[0..1]		C52	2257
	Value1 <*Val1*>	[0..1]	±		2257
	Value2 <*Val2*>	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit <*IntrstFxdRateScndLegPmtFrqcyUnit*>	[0..1]		C53	2258
	Value1 <*Val1*>	[0..1]	CodeSet		2258
	Value2 <*Val2*>	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue <*IntrstFxdRateScndLegPmtFrqcyVal*>	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification <*IntrstFltgRateScndLegId*>	[0..1]	±	C55	2260
	InterestFloatingRateSecondLegCode <*IntrstFltgRateScndLegCd*>	[0..1]		C56	2260
	Value1 <*Val1*>	[0..1]	CodeSet		2261
	Value2 <*Val2*>	[0..1]	CodeSet		2261
	InterestFloatingRateSecondLegName <*IntrstFltgRateScndLegNm*>	[0..1]		C57	2261
	Value1 <*Val1*>	[0..1]	Text		2261
	Value2 <*Val2*>	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount <*IntrstFltgRateScndLegDayCnt*>	[0..1]		C52	2262
	Value1 <*Val1*>	[0..1]	±		2262
	Value2 <*Val2*>	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit <*IntrstFltgRateScndLegPmtFrqcyUnit*>	[0..1]		C53	2263
	Value1 <*Val1*>	[0..1]	CodeSet		2263
	Value2 <*Val2*>	[0..1]	CodeSet		2263

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateSecondLegPaymentFrequencyValue *<IntrstFltgRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit *<IntrstFltgRateScndLegRefPrdUnit>*	[0..1]		C53	2264
	Value1 *<Val1>*	[0..1]	CodeSet		2265
	Value2 *<Val2>*	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue *<IntrstFltgRateScndLegRefPrdVal>*	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit *<IntrstFltgRateScndLegRstFrqcyUnit>*	[0..1]		C53	2266
	Value1 *<Val1>*	[0..1]	CodeSet		2267
	Value2 *<Val2>*	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue *<IntrstFltgRateScndLegRstFrqcyVal>*	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread *<IntrstFltgRateScndLegSprd>*	[0..1]		C58	2268
	Value1 *<Val1>*	[0..1]	±		2269
	Value2 *<Val2>*	[0..1]	±		2269
	PackageSpread *<PackgSprd>*	[0..1]		C58	2269
	Value1 *<Val1>*	[0..1]	±		2270
	Value2 *<Val2>*	[0..1]	±		2270
	CurrencyExchangeRate *<CcyXchgRate>*	[0..1]		C59	2270
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyForwardExchangeRate *<CcyFwdXchgRate>*	[0..1]		C59	2271
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyExchangeRateBasis *<CcyXchgRateBsis>*	[0..1]		C60	2272
	Value1 *<Val1>*	[0..1]	±		2272
	Value2 *<Val2>*	[0..1]	±		2272
	Commodity *<Cmmdty>*	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone *<NrgyDlvryPtOrZone>*	[0..*]		C62	2273
	Value1 *<Val1>*	[0..1]	±		2273
	Value2 *<Val2>*	[0..1]	±		2274
	EnergyInterConnectionPoint *<NrgyIntrCnnctnPt>*	[0..1]		C62	2274

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275
	EnergyLoadType *<NrgyLdTp>*	[0..1]		C63	2275
	Value1 *<Val1>*	[0..1]	CodeSet		2275
	Value2 *<Val2>*	[0..1]	CodeSet		2276
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C64	2276
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280
	EnergyDuration *<NrgyDrtn>*	[0..1]		C68	2280
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281
	EnergyWeekDay *<NrgyWkDay>*	[0..*]		C69	2281
	Value1 *<Val1>*	[0..1]	CodeSet		2282
	Value2 *<Val2>*	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity *<NrgyDlvryCpcty>*	[0..1]		C29	2283
	Value1 *<Val1>*	[0..1]	Quantity		2283
	Value2 *<Val2>*	[0..1]	Quantity		2283
	EnergyQuantityUnit *<NrgyQtyUnit>*	[0..1]		C70	2284
	Value1 *<Val1>*	[0..1]	±		2284
	Value2 *<Val2>*	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity *<NrgyPricTmIntrvlQty>*	[0..1]		C16	2284
	Value1 *<Val1>*	[0..1]	±		2285
	Value2 *<Val2>*	[0..1]	±		2285

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType *<OptnTp>*	[0..1]		C71	2285
	Value1 *<Val1>*	[0..1]	CodeSet		2286
	Value2 *<Val2>*	[0..1]	CodeSet		2286
	OptionExerciseStyle *<OptnExrcStyle>*	[0..*]		C72	2286
	Value1 *<Val1>*	[0..1]	CodeSet		2287
	Value2 *<Val2>*	[0..1]	CodeSet		2287
	OptionStrikePrice *<OptnStrkPric>*	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate *<OptnStrkPricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate *<OptnStrkPricSchdlUadjstdEndDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount *<OptnStrkPricSchdlAmt>*	[0..*]	±	C73	2289
	OptionPremiumAmount *<OptnPrmAmt>*	[0..1]		C74	2289
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	2290
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	2290
	OptionPremiumPaymentDate *<OptnPrmPmtDt>*	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying *<OptnMtrtyDtOfUndrlyg>*	[0..1]	±	C43	2291
	CreditSeniority *<CdtSnrty>*	[0..1]		C75	2292
	Value1 *<Val1>*	[0..1]	CodeSet		2292
	Value2 *<Val2>*	[0..1]	CodeSet		2292
	CreditReferenceParty *<CdtRefPty>*	[0..1]		C76	2293
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293
	CreditSeries *<CdtSrs>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2294
	Value2 *<Val2>*	[0..1]	Quantity		2294
	CreditVersion *<CdtVrsn>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2295
	Value2 *<Val2>*	[0..1]	Quantity		2295
	CreditIndexFactor *<CdtIndxFctr>*	[0..1]	±	C78	2295
	CreditTranche *<CdtTrch>*	[0..1]		C79	2295
	Value1 *<Val1>*	[0..1]	±		2296

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	±		2296
	Level *<Lvl>*	[0..1]	±		2297
	SupplementaryData *<SplmtryData>*	[0..*]	±	C81	2297

6.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one of the 5 elements must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one of the 5 elements must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

At least one of the 5 elements must be present.

C21 OneElementPresentRule

At least one of the 5 elements must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one of the 5 elements must be present.

C30 OneElementPresentRule

At least one of the 5 elements must be present.

C31 OneElementPresentRule

At least one element must be present.

C32 OneElementPresentRule

At least one element must be present.

C33 OneElementPresentRule

At least one element must be present.

C34 OneElementPresentRule

At least one of the 7 elements must be present.

C35 OneElementPresentRule

At least one of the 6 elements must be present.

C36 OneElementPresentRule

At least one of the 5 elements must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one of the 5 elements must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 OneElementPresentRule

At least one element must be present.

C43 OneElementPresentRule

At least one element must be present.

C44 OneElementPresentRule

At least one of the 5 elements must be present.

C45 OneElementPresentRule

At least one element must be present.

C46 OneElementPresentRule

At least one of the 2 elements must be present.

C47 OneElementPresentRule

At least one of the 5 elements must be present.

C48 OneElementPresentRule

At least one element must be present.

C49 OneElementPresentRule

At least one element must be present.

C50 OneElementPresentRule

At least one of the 5 elements must be present.

C51 OneElementPresentRule

At least one element must be present.

C52 OneElementPresentRule

At least one element must be present.

C53 OneElementPresentRule

At least one element must be present.

C54 OneElementPresentRule

At least one element must be present.

C55 OneElementPresentRule

At least one element must be present.

C56 OneElementPresentRule

At least one of the 5 elements must be present.

C57 OneElementPresentRule

At least one element must be present.

C58 OneElementPresentRule

At least one element must be present.

C59 OneElementPresentRule

At least one of the 5 elements must be present.

C60 OneElementPresentRule

At least one of the 5 elements must be present.

C61 OneElementPresentRule

At least one element must be present.

C62 OneElementPresentRule

At least one element must be present.

C63 OneElementPresentRule

At least one element must be present.

C64 OneElementPresentRule

At least one element must be present.

C65 OneElementPresentRule

At least one element must be present.

C66 OneElementPresentRule

At least one element must be present.

C67 OneElementPresentRule

At least one of the 5 elements must be present.

C68 OneElementPresentRule

At least one of the 5 elements must be present.

C69 OneElementPresentRule

At least one element must be present.

C70 OneElementPresentRule

At least one of the 5 elements must be present.

C71 OneElementPresentRule

At least one of the 5 elements must be present.

C72 OneElementPresentRule

At least one element must be present.

C73 OneElementPresentRule

At least one element must be present.

C74 OneElementPresentRule

At least one element must be present.

C75 OneElementPresentRule

At least one element must be present.

C76 OneElementPresentRule

At least one element must be present.

C77 OneElementPresentRule

At least one element must be present.

C78 OneElementPresentRule

At least one element must be present.

C79 OneElementPresentRule

At least one element must be present.

C80 OneElementPresentRule

At least one of the 2 elements must be present.

C81 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 ReconciliationStatistics <RcncltnSttstcs>

Presence: [1..1]

Definition: Detailed information on reconciliation process.

ReconciliationStatistics <RcncltnSttstcs> contains one of the following **StatisticsPerCounterparty15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2050
Or}	**Report** *<Rpt>*	[1..*]			2050
	ReferenceDate *<RefDt>*	[1..1]	Date		2067
	ReconciliationCategories *<RcncltnCtgrs>*	[1..1]			2067
{Or	**ReportingRequirement** *<RptgRqrmnt>*	[1..1]			2067
	ReportingType *<RptgTp>*	[1..1]	CodeSet		2068
	Pairing *<Pairg>*	[1..1]	CodeSet		2068
	Reconciliation *<Rcncltn>*	[1..1]	CodeSet		2068
	ValuationReconciliation *<ValtnRcncltn>*	[1..1]	CodeSet		2069
	Revived *<Rvvd>*	[1..1]	Indicator		2069
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2069
Or}	**NoReportingRequirement** *<NoRptgRqrmnt>*	[1..1]			2069
	Revived *<Rvvd>*	[1..1]	Indicator		2070
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2070
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[0..1]	Quantity		2070
	TransactionDetails *<TxDtls>*	[0..*]			2070
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2086
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2087
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2087
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2087
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2088
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2088
	ReconciliationReport *<RcncltnRpt>*	[1..*]			2088
	TransactionIdentification *<TxId>*	[1..1]		C8	2104
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2105
	ActionType *<ActnTp>*	[0..1]	CodeSet		2106
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2106
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2106
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2107
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2108

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2108
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2108
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2109
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114
	MatchingCriteria *<MtchgCrit>*	[1..1]		C10	2114
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]		C11	2129
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C12	2130
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C13	2131
	DirectionOrSide *<DrctnOrSd>*	[0..1]		C14	2131
	Value1 *<Val1>*	[0..1]			2132
{Or	**Direction** *<Drctn>*	[1..1]			2132
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2133
	Value2 *<Val2>*	[0..1]			2133
{Or	**Direction** *<Drctn>*	[1..1]			2134

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2135
	ValuationMatchingCriteria *<ValtnMtchgCrit>*	[0..1]		C15	2135
	ContractValue *<CtrctVal>*	[0..1]		C16	2135
	Value1 *<Val1>*	[0..1]	±		2136
	Value2 *<Val2>*	[0..1]	±		2136
	Type *<Tp>*	[0..1]		C17	2136
	Value1 *<Val1>*	[0..1]	CodeSet		2137
	Value2 *<Val2>*	[0..1]	CodeSet		2137
	ContractMatchingCriteria *<CtrctMtchgCrit>*	[0..1]		C18	2137
	ISIN *<ISIN>*	[0..1]	±		2140
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]			2140
	Value1 *<Val1>*	[0..1]	±		2141
	Value2 *<Val2>*	[0..1]	±		2141
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	±		2141
	ProductClassification *<PdctClssfctn>*	[0..1]	±	C19	2141
	ContractType *<CtrctTp>*	[0..1]		C20	2142
	Value1 *<Val1>*	[0..1]	CodeSet		2142
	Value2 *<Val2>*	[0..1]	CodeSet		2143
	AssetClass *<AsstClss>*	[0..1]		C21	2143
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	±	C22	2144
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]		C23	2145
	Value1 *<Val1>*	[0..1]			2147
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162
	SettlementCurrency *<SttlmCcy>*	[0..1]		C26	2163
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2163
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C26	2164
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2164
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2164
	TransactionMatchingCriteria *<TxMtchgCrit>*	[0..1]			2165
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	±	C27	2177
	UniqueTransactionIdentifier *<UnqTxIdr>*	[0..1]		C28	2177
	Value1 *<Val1>*	[0..1]	±		2178
	Value2 *<Val2>*	[0..1]	±		2178
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..1]		C28	2178

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2179
	Value2 *<Val2>*	[0..1]	±		2179
	SubsequentPositionUniqueTransactionIdentifier *<SbsqntPosUnqTxIdr>*	[0..1]		C28	2179
	Value1 *<Val1>*	[0..1]	±		2180
	Value2 *<Val2>*	[0..1]	±		2180
	Delta *<Dlta>*	[0..1]		C29	2180
	Value1 *<Val1>*	[0..1]	Quantity		2181
	Value2 *<Val2>*	[0..1]	Quantity		2181
	TradeConfirmation *<TradConf>*	[0..1]		C30	2181
	Value1 *<Val1>*	[0..1]	±		2181
	Value2 *<Val2>*	[0..1]	±		2182
	TradeClearingObligation *<TradClrOblgtn>*	[0..1]		C32	2182
	Value1 *<Val1>*	[0..1]	CodeSet		2182
	Value2 *<Val2>*	[0..1]	CodeSet		2183
	TradeClearingStatus *<TradClrSts>*	[0..1]		C33	2183
	Value1 *<Val1>*	[0..1]			2186
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207
	Value1 *<Val1>*	[0..1]	Text		2208
	Value2 *<Val2>*	[0..1]	Text		2208
	IntraGroup *<IntraGrp>*	[0..1]	±	C22	2208
	PostTradeRiskReduction *<PstTradRskRdctn>*	[0..1]		C38	2208
	Value1 *<Val1>*	[0..1]			2209
	Technique *<Tchnq>*	[0..1]	CodeSet		2209
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2210
	Value2 *<Val2>*	[0..1]			2210

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Technique *<Tchnq>*	[0..1]	CodeSet		2210
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2211
	DerivativeEvent *<DerivEvt>*	[0..1]		C39	2211
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218
	PlatformIdentifier *<PltfmIdr>*	[0..1]	±	C41	2218
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	±	C42	2219
	EffectiveDate *<FctvDt>*	[0..1]	±	C43	2219
	ExpirationDate *<XprtnDt>*	[0..1]	±	C43	2220
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	±	C43	2220
	SettlementDate *<SttlmDt>*	[0..*]	±	C43	2221
	DeliveryType *<DlvryTp>*	[0..1]		C44	2221
	Value1 *<Val1>*	[0..1]	CodeSet		2221
	Value2 *<Val2>*	[0..1]	CodeSet		2222
	TransactionPrice *<TxPric>*	[0..1]	±	C45	2222

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceScheduleUnadjustedEffectiveDate *<PricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate *<PricSchdlUadjstdEndDt>*	[0..*]	±	C43	2223
	TransactionSchedulePrice *<TxSchdlPric>*	[0..*]	±	C45	2223
	PackagePrice *<PackgPric>*	[0..1]	±	C45	2224
	NotionalAmountFirstLeg *<NtnlAmtFrstLeg>*	[0..1]		C16	2224
	Value1 *<Val1>*	[0..1]	±		2225
	Value2 *<Val2>*	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate *<NtnlAmtFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate *<NtnlAmtFrstLegUadjstdEndDt>*	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount *<NtnlAmtFrstLegSchdlAmt>*	[0..*]		C16	2226
	Value1 *<Val1>*	[0..1]	±		2226
	Value2 *<Val2>*	[0..1]	±		2227
	NotionalQuantityFirstLeg *<NtnlQtyFrstLeg>*	[0..1]		C29	2227
	Value1 *<Val1>*	[0..1]	Quantity		2227
	Value2 *<Val2>*	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate *<NtnlQtyFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegUnadjustedEndDate *<NtnlQtyFrstLegUadjstdEndDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity *<NtnlQtyFrstLegSchdlQty>*	[0..*]		C29	2228
	Value1 *<Val1>*	[0..1]	Quantity		2229
	Value2 *<Val2>*	[0..1]	Quantity		2229
	NotionalAmountSecondLeg *<NtnlAmtScndLeg>*	[0..1]		C47	2229
	Value1 *<Val1>*	[0..1]		C48	2230
	Amount *<Amt>*	[0..1]	±		2231
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate *<NtnlAmtScndLegUadjstdFctvDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate *<NtnlAmtScndLegUadjstdEndDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount *<NtnlAmtScndLegSchdlAmt>*	[0..*]		C16	2235
	Value1 *<Val1>*	[0..1]	±		2236
	Value2 *<Val2>*	[0..1]	±		2236
	NotionalQuantitySecondLeg *<NtnlQtyScndLeg>*	[0..1]		C29	2236
	Value1 *<Val1>*	[0..1]	Quantity		2237
	Value2 *<Val2>*	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate *<NtnlQtyScndLegUadjstdFctvDt>*	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate *<NtnlQtyScndLegUadjstdEndDt>*	[0..*]	±	C43	2238
	NotionalQuantitySecondLegScheduleQuantity *<NtnlQtyScndLegSchdlQty>*	[0..*]		C29	2238
	Value1 *<Val1>*	[0..1]	Quantity		2238
	Value2 *<Val2>*	[0..1]	Quantity		2239
	OtherPayment *<OthrPmt>*	[0..*]		C49	2239
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C50	2239
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	2240
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	2241
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	2242

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg *<IntrstFxdRateFrstLeg>*	[0..1]		C51	2243
	Value1 *<Val1>*	[0..1]	±		2243
	Value2 *<Val2>*	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount *<IntrstFxdRateFrstLegDayCnt>*	[0..1]		C52	2244
	Value1 *<Val1>*	[0..1]	±		2244
	Value2 *<Val2>*	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit *<IntrstFxdRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2245
	Value1 *<Val1>*	[0..1]	CodeSet		2245
	Value2 *<Val2>*	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue *<IntrstFxdRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification *<IntrstFltgRateFrstLegId>*	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode *<IntrstFltgRateFrstLegCd>*	[0..1]		C56	2247
	Value1 *<Val1>*	[0..1]	CodeSet		2247
	Value2 *<Val2>*	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName *<IntrstFltgRateFrstLegNm>*	[0..1]		C57	2248
	Value1 *<Val1>*	[0..1]	Text		2248
	Value2 *<Val2>*	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount *<IntrstFltgRateFrstLegDayCnt>*	[0..1]		C52	2248
	Value1 *<Val1>*	[0..1]	±		2249
	Value2 *<Val2>*	[0..1]	±		2249
	InterestFloatingRateFirstLegPaymentFrequencyUnit *<IntrstFltgRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2249
	Value1 *<Val1>*	[0..1]	CodeSet		2250
	Value2 *<Val2>*	[0..1]	CodeSet		2250
	InterestFloatingRateFirstLegPaymentFrequencyValue *<IntrstFltgRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit *<IntrstFltgRateFrstLegRefPrdUnit>*	[0..1]		C53	2251
	Value1 *<Val1>*	[0..1]	CodeSet		2252

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue *<IntrstFltgRateFrstLegRefPrdVal>*	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit *<IntrstFltgRateFrstLegRstFrqcyUnit>*	[0..1]		C53	2253
	Value1 *<Val1>*	[0..1]	CodeSet		2253
	Value2 *<Val2>*	[0..1]	CodeSet		2254
	InterestFloatingRateFirstLegResetFrequencyValue *<IntrstFltgRateFrstLegRstFrqcyVal>*	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread *<IntrstFltgRateFrstLegSprd>*	[0..1]		C58	2255
	Value1 *<Val1>*	[0..1]	±		2255
	Value2 *<Val2>*	[0..1]	±		2256
	InterestRateFixedSecondLeg *<IntrstRateFxdScndLeg>*	[0..1]		C51	2256
	Value1 *<Val1>*	[0..1]	±		2256
	Value2 *<Val2>*	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount *<IntrstFxdRateScndLegDayCnt>*	[0..1]		C52	2257
	Value1 *<Val1>*	[0..1]	±		2257
	Value2 *<Val2>*	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit *<IntrstFxdRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2258
	Value1 *<Val1>*	[0..1]	CodeSet		2258
	Value2 *<Val2>*	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue *<IntrstFxdRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification *<IntrstFltgRateScndLegId>*	[0..1]	±	C55	2260
	InterestFloatingRateSecondLegCode *<IntrstFltgRateScndLegCd>*	[0..1]		C56	2260
	Value1 *<Val1>*	[0..1]	CodeSet		2261
	Value2 *<Val2>*	[0..1]	CodeSet		2261
	InterestFloatingRateSecondLegName *<IntrstFltgRateScndLegNm>*	[0..1]		C57	2261
	Value1 *<Val1>*	[0..1]	Text		2261
	Value2 *<Val2>*	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount *<IntrstFltgRateScndLegDayCnt>*	[0..1]		C52	2262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2262
	Value2 *<Val2>*	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit *<IntrstFltgRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2263
	Value1 *<Val1>*	[0..1]	CodeSet		2263
	Value2 *<Val2>*	[0..1]	CodeSet		2263
	InterestFloatingRateSecondLegPaymentFrequencyValue *<IntrstFltgRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit *<IntrstFltgRateScndLegRefPrdUnit>*	[0..1]		C53	2264
	Value1 *<Val1>*	[0..1]	CodeSet		2265
	Value2 *<Val2>*	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue *<IntrstFltgRateScndLegRefPrdVal>*	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit *<IntrstFltgRateScndLegRstFrqcyUnit>*	[0..1]		C53	2266
	Value1 *<Val1>*	[0..1]	CodeSet		2267
	Value2 *<Val2>*	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue *<IntrstFltgRateScndLegRstFrqcyVal>*	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread *<IntrstFltgRateScndLegSprd>*	[0..1]		C58	2268
	Value1 *<Val1>*	[0..1]	±		2269
	Value2 *<Val2>*	[0..1]	±		2269
	PackageSpread *<PackgSprd>*	[0..1]		C58	2269
	Value1 *<Val1>*	[0..1]	±		2270
	Value2 *<Val2>*	[0..1]	±		2270
	CurrencyExchangeRate *<CcyXchgRate>*	[0..1]		C59	2270
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyForwardExchangeRate *<CcyFwdXchgRate>*	[0..1]		C59	2271
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyExchangeRateBasis *<CcyXchgRateBsis>*	[0..1]		C60	2272
	Value1 *<Val1>*	[0..1]	±		2272

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	±		2272
	Commodity *<Cmmdty>*	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone *<NrgyDlvryPtOrZone>*	[0..*]		C62	2273
	Value1 *<Val1>*	[0..1]	±		2273
	Value2 *<Val2>*	[0..1]	±		2274
	EnergyInterConnectionPoint *<NrgyIntrCnnctnPt>*	[0..1]		C62	2274
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275
	EnergyLoadType *<NrgyLdTp>*	[0..1]		C63	2275
	Value1 *<Val1>*	[0..1]	CodeSet		2275
	Value2 *<Val2>*	[0..1]	CodeSet		2276
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C64	2276
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280
	EnergyDuration *<NrgyDrtn>*	[0..1]		C68	2280
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281
	EnergyWeekDay *<NrgyWkDay>*	[0..*]		C69	2281
	Value1 *<Val1>*	[0..1]	CodeSet		2282
	Value2 *<Val2>*	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity *<NrgyDlvryCpcty>*	[0..1]		C29	2283
	Value1 *<Val1>*	[0..1]	Quantity		2283
	Value2 *<Val2>*	[0..1]	Quantity		2283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyQuantityUnit *<NrgyQtyUnit>*	[0..1]		C70	2284
	Value1 *<Val1>*	[0..1]	±		2284
	Value2 *<Val2>*	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity *<NrgyPricTmIntrvlQty>*	[0..1]		C16	2284
	Value1 *<Val1>*	[0..1]	±		2285
	Value2 *<Val2>*	[0..1]	±		2285
	OptionType *<OptnTp>*	[0..1]		C71	2285
	Value1 *<Val1>*	[0..1]	CodeSet		2286
	Value2 *<Val2>*	[0..1]	CodeSet		2286
	OptionExerciseStyle *<OptnExrcStyle>*	[0..*]		C72	2286
	Value1 *<Val1>*	[0..1]	CodeSet		2287
	Value2 *<Val2>*	[0..1]	CodeSet		2287
	OptionStrikePrice *<OptnStrkPric>*	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate *<OptnStrkPricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate *<OptnStrkPricSchdlUadjstdEndDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount *<OptnStrkPricSchdlAmt>*	[0..*]	±	C73	2289
	OptionPremiumAmount *<OptnPrmAmt>*	[0..1]		C74	2289
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	2290
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	2290
	OptionPremiumPaymentDate *<OptnPrmPmtDt>*	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying *<OptnMtrtyDtOfUndrlyg>*	[0..1]	±	C43	2291
	CreditSeniority *<CdtSnrty>*	[0..1]		C75	2292
	Value1 *<Val1>*	[0..1]	CodeSet		2292
	Value2 *<Val2>*	[0..1]	CodeSet		2292
	CreditReferenceParty *<CdtRefPty>*	[0..1]		C76	2293
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293
	CreditSeries *<CdtSrs>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2294

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Quantity		2294
	CreditVersion <*CdtVrsn*>	[0..1]		C77	2294
	Value1 <*Val1*>	[0..1]	Quantity		2295
	Value2 <*Val2*>	[0..1]	Quantity		2295
	CreditIndexFactor <*CdtIndxFctr*>	[0..1]	±	C78	2295
	CreditTranche <*CdtTrch*>	[0..1]		C79	2295
	Value1 <*Val1*>	[0..1]	±		2296
	Value2 <*Val2*>	[0..1]	±		2296
	Level <*Lvl*>	[0..1]	±		2297

6.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

6.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following **ReconciliationStatisticsPerCounterparty3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate *<RefDt>*	[1..1]	Date		2067
	ReconciliationCategories *<RcncltnCtgrs>*	[1..1]			2067
{Or	**ReportingRequirement** *<RptgRqrmnt>*	[1..1]			2067
	ReportingType *<RptgTp>*	[1..1]	CodeSet		2068
	Pairing *<Pairg>*	[1..1]	CodeSet		2068
	Reconciliation *<Rcncltn>*	[1..1]	CodeSet		2068
	ValuationReconciliation *<ValtnRcncltn>*	[1..1]	CodeSet		2069
	Revived *<Rvvd>*	[1..1]	Indicator		2069
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2069
Or}	**NoReportingRequirement** *<NoRptgRqrmnt>*	[1..1]			2069
	Revived *<Rvvd>*	[1..1]	Indicator		2070
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2070
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[0..1]	Quantity		2070
	TransactionDetails *<TxDtls>*	[0..*]			2070
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2086
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2087
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2087
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2087
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2088
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2088
	ReconciliationReport *<RcncltnRpt>*	[1..*]			2088
	TransactionIdentification *<TxId>*	[1..1]		C8	2104
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2105
	ActionType *<ActnTp>*	[0..1]	CodeSet		2106
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2106
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2106
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2107
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2108
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2108
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2108
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2109

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114
	MatchingCriteria *<MtchgCrit>*	[1..1]		C10	2114
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]		C11	2129
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C12	2130
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C13	2131
	DirectionOrSide *<DrctnOrSd>*	[0..1]		C14	2131
	Value1 *<Val1>*	[0..1]			2132
{Or	**Direction** *<Drctn>*	[1..1]			2132
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2133
	Value2 *<Val2>*	[0..1]			2133
{Or	**Direction** *<Drctn>*	[1..1]			2134
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationMatchingCriteria *<ValtnMtchgCrit>*	[0..1]		C15	2135
	ContractValue *<CtrctVal>*	[0..1]		C16	2135
	Value1 *<Val1>*	[0..1]	±		2136
	Value2 *<Val2>*	[0..1]	±		2136
	Type *<Tp>*	[0..1]		C17	2136
	Value1 *<Val1>*	[0..1]	CodeSet		2137
	Value2 *<Val2>*	[0..1]	CodeSet		2137
	ContractMatchingCriteria *<CtrctMtchgCrit>*	[0..1]		C18	2137
	ISIN *<ISIN>*	[0..1]	±		2140
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]			2140
	Value1 *<Val1>*	[0..1]	±		2141
	Value2 *<Val2>*	[0..1]	±		2141
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	±		2141
	ProductClassification *<PdctClssfctn>*	[0..1]	±	C19	2141
	ContractType *<CtrctTp>*	[0..1]		C20	2142
	Value1 *<Val1>*	[0..1]	CodeSet		2142
	Value2 *<Val2>*	[0..1]	CodeSet		2143
	AssetClass *<AsstClss>*	[0..1]		C21	2143
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	±	C22	2144
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]		C23	2145
	Value1 *<Val1>*	[0..1]			2147
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162
	SettlementCurrency *<SttlmCcy>*	[0..1]		C26	2163
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2163
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C26	2164
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2164
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2164
	TransactionMatchingCriteria *<TxMtchgCrit>*	[0..1]			2165
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	±	C27	2177
	UniqueTransactionIdentifier *<UnqTxIdr>*	[0..1]		C28	2177
	Value1 *<Val1>*	[0..1]	±		2178
	Value2 *<Val2>*	[0..1]	±		2178
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..1]		C28	2178
	Value1 *<Val1>*	[0..1]	±		2179
	Value2 *<Val2>*	[0..1]	±		2179
	SubsequentPositionUniqueTransactionIdentifier *<SbsqntPosUnqTxIdr>*	[0..1]		C28	2179

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2180
	Value2 *<Val2>*	[0..1]	±		2180
	Delta *<Dlta>*	[0..1]		C29	2180
	Value1 *<Val1>*	[0..1]	Quantity		2181
	Value2 *<Val2>*	[0..1]	Quantity		2181
	TradeConfirmation *<TradConf>*	[0..1]		C30	2181
	Value1 *<Val1>*	[0..1]	±		2181
	Value2 *<Val2>*	[0..1]	±		2182
	TradeClearingObligation *<TradClrOblgtn>*	[0..1]		C32	2182
	Value1 *<Val1>*	[0..1]	CodeSet		2182
	Value2 *<Val2>*	[0..1]	CodeSet		2183
	TradeClearingStatus *<TradClrSts>*	[0..1]		C33	2183
	Value1 *<Val1>*	[0..1]			2186
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207
	Value1 *<Val1>*	[0..1]	Text		2208
	Value2 *<Val2>*	[0..1]	Text		2208
	IntraGroup *<IntraGrp>*	[0..1]	±	C22	2208
	PostTradeRiskReduction *<PstTradRskRdctn>*	[0..1]		C38	2208
	Value1 *<Val1>*	[0..1]			2209
	Technique *<Tchnq>*	[0..1]	CodeSet		2209
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2210
	Value2 *<Val2>*	[0..1]			2210
	Technique *<Tchnq>*	[0..1]	CodeSet		2210
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2211
	DerivativeEvent *<DerivEvt>*	[0..1]		C39	2211

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218
	PlatformIdentifier *<PltfmIdr>*	[0..1]	±	C41	2218
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	±	C42	2219
	EffectiveDate *<FctvDt>*	[0..1]	±	C43	2219
	ExpirationDate *<XprtnDt>*	[0..1]	±	C43	2220
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	±	C43	2220
	SettlementDate *<SttlmDt>*	[0..*]	±	C43	2221
	DeliveryType *<DlvryTp>*	[0..1]		C44	2221
	Value1 *<Val1>*	[0..1]	CodeSet		2221
	Value2 *<Val2>*	[0..1]	CodeSet		2222
	TransactionPrice *<TxPric>*	[0..1]	±	C45	2222
	PriceScheduleUnadjustedEffectiveDate *<PricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate *<PricSchdlUadjstdEndDt>*	[0..*]	±	C43	2223

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionSchedulePrice *<TxSchdlPric>*	[0..*]	±	C45	2223
	PackagePrice *<PackgPric>*	[0..1]	±	C45	2224
	NotionalAmountFirstLeg *<NtnlAmtFrstLeg>*	[0..1]		C16	2224
	Value1 *<Val1>*	[0..1]	±		2225
	Value2 *<Val2>*	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate *<NtnlAmtFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate *<NtnlAmtFrstLegUadjstdEndDt>*	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount *<NtnlAmtFrstLegSchdlAmt>*	[0..*]		C16	2226
	Value1 *<Val1>*	[0..1]	±		2226
	Value2 *<Val2>*	[0..1]	±		2227
	NotionalQuantityFirstLeg *<NtnlQtyFrstLeg>*	[0..1]		C29	2227
	Value1 *<Val1>*	[0..1]	Quantity		2227
	Value2 *<Val2>*	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate *<NtnlQtyFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegUnadjustedEndDate *<NtnlQtyFrstLegUadjstdEndDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity *<NtnlQtyFrstLegSchdlQty>*	[0..*]		C29	2228
	Value1 *<Val1>*	[0..1]	Quantity		2229
	Value2 *<Val2>*	[0..1]	Quantity		2229
	NotionalAmountSecondLeg *<NtnlAmtScndLeg>*	[0..1]		C47	2229
	Value1 *<Val1>*	[0..1]		C48	2230
	Amount *<Amt>*	[0..1]	±		2231
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate *<NtnlAmtScndLegUadjstdFctvDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate *<NtnlAmtScndLegUadjstdEndDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount *<NtnlAmtScndLegSchdlAmt>*	[0..*]		C16	2235
	Value1 *<Val1>*	[0..1]	±		2236
	Value2 *<Val2>*	[0..1]	±		2236
	NotionalQuantitySecondLeg *<NtnlQtyScndLeg>*	[0..1]		C29	2236
	Value1 *<Val1>*	[0..1]	Quantity		2237
	Value2 *<Val2>*	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate *<NtnlQtyScndLegUadjstdFctvDt>*	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate *<NtnlQtyScndLegUadjstdEndDt>*	[0..*]	±	C43	2238
	NotionalQuantitySecondLegScheduleQuantity *<NtnlQtyScndLegSchdlQty>*	[0..*]		C29	2238
	Value1 *<Val1>*	[0..1]	Quantity		2238
	Value2 *<Val2>*	[0..1]	Quantity		2239
	OtherPayment *<OthrPmt>*	[0..*]		C49	2239
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C50	2239
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	2240
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	2241
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	2242
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg *<IntrstFxdRateFrstLeg>*	[0..1]		C51	2243
	Value1 *<Val1>*	[0..1]	±		2243

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount *<IntrstFxdRateFrstLegDayCnt>*	[0..1]		C52	2244
	Value1 *<Val1>*	[0..1]	±		2244
	Value2 *<Val2>*	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit *<IntrstFxdRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2245
	Value1 *<Val1>*	[0..1]	CodeSet		2245
	Value2 *<Val2>*	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue *<IntrstFxdRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification *<IntrstFltgRateFrstLegId>*	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode *<IntrstFltgRateFrstLegCd>*	[0..1]		C56	2247
	Value1 *<Val1>*	[0..1]	CodeSet		2247
	Value2 *<Val2>*	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName *<IntrstFltgRateFrstLegNm>*	[0..1]		C57	2248
	Value1 *<Val1>*	[0..1]	Text		2248
	Value2 *<Val2>*	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount *<IntrstFltgRateFrstLegDayCnt>*	[0..1]		C52	2248
	Value1 *<Val1>*	[0..1]	±		2249
	Value2 *<Val2>*	[0..1]	±		2249
	InterestFloatingRateFirstLegPaymentFrequencyUnit *<IntrstFltgRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2249
	Value1 *<Val1>*	[0..1]	CodeSet		2250
	Value2 *<Val2>*	[0..1]	CodeSet		2250
	InterestFloatingRateFirstLegPaymentFrequencyValue *<IntrstFltgRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit *<IntrstFltgRateFrstLegRefPrdUnit>*	[0..1]		C53	2251
	Value1 *<Val1>*	[0..1]	CodeSet		2252
	Value2 *<Val2>*	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue *<IntrstFltgRateFrstLegRefPrdVal>*	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit *<IntrstFltgRateFrstLegRstFrqcyUnit>*	[0..1]		C53	2253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2253
	Value2 *<Val2>*	[0..1]	CodeSet		2254
	InterestFloatingRateFirstLegResetFrequencyValue *<IntrstFltgRateFrstLegRstFrqcyVal>*	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread *<IntrstFltgRateFrstLegSprd>*	[0..1]		C58	2255
	Value1 *<Val1>*	[0..1]	±		2255
	Value2 *<Val2>*	[0..1]	±		2256
	InterestRateFixedSecondLeg *<IntrstRateFxdScndLeg>*	[0..1]		C51	2256
	Value1 *<Val1>*	[0..1]	±		2256
	Value2 *<Val2>*	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount *<IntrstFxdRateScndLegDayCnt>*	[0..1]		C52	2257
	Value1 *<Val1>*	[0..1]	±		2257
	Value2 *<Val2>*	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit *<IntrstFxdRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2258
	Value1 *<Val1>*	[0..1]	CodeSet		2258
	Value2 *<Val2>*	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue *<IntrstFxdRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification *<IntrstFltgRateScndLegId>*	[0..1]	±	C55	2260
	InterestFloatingRateSecondLegCode *<IntrstFltgRateScndLegCd>*	[0..1]		C56	2260
	Value1 *<Val1>*	[0..1]	CodeSet		2261
	Value2 *<Val2>*	[0..1]	CodeSet		2261
	InterestFloatingRateSecondLegName *<IntrstFltgRateScndLegNm>*	[0..1]		C57	2261
	Value1 *<Val1>*	[0..1]	Text		2261
	Value2 *<Val2>*	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount *<IntrstFltgRateScndLegDayCnt>*	[0..1]		C52	2262
	Value1 *<Val1>*	[0..1]	±		2262
	Value2 *<Val2>*	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit *<IntrstFltgRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2263

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2263
	Value2 *<Val2>*	[0..1]	CodeSet		2263
	InterestFloatingRateSecondLegPaymentFrequencyValue *<IntrstFltgRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit *<IntrstFltgRateScndLegRefPrdUnit>*	[0..1]		C53	2264
	Value1 *<Val1>*	[0..1]	CodeSet		2265
	Value2 *<Val2>*	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue *<IntrstFltgRateScndLegRefPrdVal>*	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit *<IntrstFltgRateScndLegRstFrqcyUnit>*	[0..1]		C53	2266
	Value1 *<Val1>*	[0..1]	CodeSet		2267
	Value2 *<Val2>*	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue *<IntrstFltgRateScndLegRstFrqcyVal>*	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread *<IntrstFltgRateScndLegSprd>*	[0..1]		C58	2268
	Value1 *<Val1>*	[0..1]	±		2269
	Value2 *<Val2>*	[0..1]	±		2269
	PackageSpread *<PackgSprd>*	[0..1]		C58	2269
	Value1 *<Val1>*	[0..1]	±		2270
	Value2 *<Val2>*	[0..1]	±		2270
	CurrencyExchangeRate *<CcyXchgRate>*	[0..1]		C59	2270
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyForwardExchangeRate *<CcyFwdXchgRate>*	[0..1]		C59	2271
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyExchangeRateBasis *<CcyXchgRateBsis>*	[0..1]		C60	2272
	Value1 *<Val1>*	[0..1]	±		2272
	Value2 *<Val2>*	[0..1]	±		2272
	Commodity *<Cmmdty>*	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone *<NrgyDlvryPtOrZone>*	[0..*]		C62	2273

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2273
	Value2 *<Val2>*	[0..1]	±		2274
	EnergyInterConnectionPoint *<NrgyIntrCnnctnPt>*	[0..1]		C62	2274
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275
	EnergyLoadType *<NrgyLdTp>*	[0..1]		C63	2275
	Value1 *<Val1>*	[0..1]	CodeSet		2275
	Value2 *<Val2>*	[0..1]	CodeSet		2276
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C64	2276
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280
	EnergyDuration *<NrgyDrtn>*	[0..1]		C68	2280
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281
	EnergyWeekDay *<NrgyWkDay>*	[0..*]		C69	2281
	Value1 *<Val1>*	[0..1]	CodeSet		2282
	Value2 *<Val2>*	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity *<NrgyDlvryCpcty>*	[0..1]		C29	2283
	Value1 *<Val1>*	[0..1]	Quantity		2283
	Value2 *<Val2>*	[0..1]	Quantity		2283
	EnergyQuantityUnit *<NrgyQtyUnit>*	[0..1]		C70	2284
	Value1 *<Val1>*	[0..1]	±		2284
	Value2 *<Val2>*	[0..1]	±		2284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyPriceTimeIntervalQuantity *<NrgyPricTmIntrvlQty>*	[0..1]		C16	2284
	Value1 *<Val1>*	[0..1]	±		2285
	Value2 *<Val2>*	[0..1]	±		2285
	OptionType *<OptnTp>*	[0..1]		C71	2285
	Value1 *<Val1>*	[0..1]	CodeSet		2286
	Value2 *<Val2>*	[0..1]	CodeSet		2286
	OptionExerciseStyle *<OptnExrcStyle>*	[0..*]		C72	2286
	Value1 *<Val1>*	[0..1]	CodeSet		2287
	Value2 *<Val2>*	[0..1]	CodeSet		2287
	OptionStrikePrice *<OptnStrkPric>*	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate *<OptnStrkPricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate *<OptnStrkPricSchdlUadjstdEndDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount *<OptnStrkPricSchdlAmt>*	[0..*]	±	C73	2289
	OptionPremiumAmount *<OptnPrmAmt>*	[0..1]		C74	2289
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	2290
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	2290
	OptionPremiumPaymentDate *<OptnPrmPmtDt>*	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying *<OptnMtrtyDtOfUndrlyg>*	[0..1]	±	C43	2291
	CreditSeniority *<CdtSnrty>*	[0..1]		C75	2292
	Value1 *<Val1>*	[0..1]	CodeSet		2292
	Value2 *<Val2>*	[0..1]	CodeSet		2292
	CreditReferenceParty *<CdtRefPty>*	[0..1]		C76	2293
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293
	CreditSeries *<CdtSrs>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2294
	Value2 *<Val2>*	[0..1]	Quantity		2294
	CreditVersion *<CdtVrsn>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Quantity		2295
	CreditIndexFactor *<CdtIndxFctr>*	[0..1]	±	C78	2295
	CreditTranche *<CdtTrch>*	[0..1]		C79	2295
	Value1 *<Val1>*	[0..1]	±		2296
	Value2 *<Val2>*	[0..1]	±		2296
	Level *<Lvl>*	[0..1]	±		2297

6.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 3141

6.4.1.2.2 ReconciliationCategories <RcncltnCtgrs>

Presence: [1..1]

Definition: Different categories of statuses for a derivative.

ReconciliationCategories <RcncltnCtgrs> contains one of the following **ReportingRequirement2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**ReportingRequirement** *<RptgRqrmnt>*	[1..1]			2067
	ReportingType *<RptgTp>*	[1..1]	CodeSet		2068
	Pairing *<Pairg>*	[1..1]	CodeSet		2068
	Reconciliation *<Rcncltn>*	[1..1]	CodeSet		2068
	ValuationReconciliation *<ValtnRcncltn>*	[1..1]	CodeSet		2069
	Revived *<Rvvd>*	[1..1]	Indicator		2069
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2069
Or}	**NoReportingRequirement** *<NoRptgRqrmnt>*	[1..1]			2069
	Revived *<Rvvd>*	[1..1]	Indicator		2070
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2070

6.4.1.2.2.1 ReportingRequirement <RptgRqrmnt>

Presence: [1..1]

Definition: Specifies categories of statuses of a derivative when there is a reporting requirement for both counterparties.

ReportingRequirement <RptgRqrmnt> contains the following **ReconciliationCategory3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingType <*RptgTp*>	[1..1]	CodeSet		2068
	Pairing <*Pairg*>	[1..1]	CodeSet		2068
	Reconciliation <*Rcncltn*>	[1..1]	CodeSet		2068
	ValuationReconciliation <*ValtnRcncltn*>	[1..1]	CodeSet		2069
	Revived <*Rvvd*>	[1..1]	Indicator		2069
	FurtherModification <*FrthrMod*>	[1..1]	Indicator		2069

6.4.1.2.2.1.1 ReportingType <RptgTp>

Presence: [1..1]

Definition: Indicator of receiving only one side or both sides of the derivatives.

Datatype: "TradeRepositoryReportingType1Code" on page 3138

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

6.4.1.2.2.1.2 Pairing <Pairg>

Presence: [1..1]

Definition: Indicator of side identification of the same derivative.

Datatype: "PairingStatus1Code" on page 3132

CodeName	Name	Definition
PARD	Paired	Transaction has been paired.
UNPR	Unpaired	Transaction has not been paired.

6.4.1.2.2.1.3 Reconciliation <Rcncltn>

Presence: [1..1]

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Datatype: "ReconciliationStatus1Code" on page 3134

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.

CodeName	Name	Definition
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

6.4.1.2.2.1.4 ValuationReconciliation <ValtnRcncltn>

Presence: [1..1]

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Datatype: "ReconciliationStatus2Code" on page 3135

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.
NOAP	NotApplicable	Not applicable.

6.4.1.2.2.1.5 Revived <Rvvd>

Presence: [1..1]

Definition: Indicator of derivative reopening, terminated or cancelled by mistake.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 3144):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.1.2.2.1.6 FurtherModification <FrthrMod>

Presence: [1..1]

Definition: Indicator of modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 3144):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.1.2.2.2 NoReportingRequirement <NoRptgRqrmnt>

Presence: [1..1]

Definition: Specifies categories of statuses of a derivative when there is no reporting requirement for both counterparties.

NoReportingRequirement <NoRptgRqrmnt> contains the following **ReconciliationCategory2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Revived *<Rvvd>*	[1..1]	Indicator		2070
	FurtherModification *<FrthrMod>*	[1..1]	Indicator		2070

6.4.1.2.2.2.1 Revived <Rvvd>

Presence: [1..1]

Definition: Indicator of derivative reopening, terminated or cancelled by mistake.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 3144):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.1.2.2.2.2 FurtherModification <FrthrMod>

Presence: [1..1]

Definition: Indicator of modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 3144):

- *Meaning When True:* Yes
- *Meaning When False:* No

6.4.1.2.3 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [0..1]

Definition: Number of all reports per status on derivatives submitted for reconciliation.

Datatype: "Number" on page 3145

6.4.1.2.4 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of derivatives submitted for reconciliation per counterparty pair.

TransactionDetails <TxDtls> contains the following **ReconciliationCounterpartyPairStatistics6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2086
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2087
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2087
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2087
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2088
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2088
	ReconciliationReport *<RcncltnRpt>*	[1..*]			2088
	TransactionIdentification *<TxId>*	[1..1]		C8	2104
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2105
	ActionType *<ActnTp>*	[0..1]	CodeSet		2106
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2106
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2106
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2107
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2108
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2108
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2108
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2109
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114
	MatchingCriteria *<MtchgCrit>*	[1..1]		C10	2114
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]		C11	2129
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C12	2130
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C13	2131
	DirectionOrSide *<DrctnOrSd>*	[0..1]		C14	2131
	Value1 *<Val1>*	[0..1]			2132
{Or	**Direction** *<Drctn>*	[1..1]			2132
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2133
	Value2 *<Val2>*	[0..1]			2133
{Or	**Direction** *<Drctn>*	[1..1]			2134
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2135
	ValuationMatchingCriteria *<ValtnMtchgCrit>*	[0..1]		C15	2135
	ContractValue *<CtrctVal>*	[0..1]		C16	2135
	Value1 *<Val1>*	[0..1]	±		2136
	Value2 *<Val2>*	[0..1]	±		2136
	Type *<Tp>*	[0..1]		C17	2136
	Value1 *<Val1>*	[0..1]	CodeSet		2137
	Value2 *<Val2>*	[0..1]	CodeSet		2137
	ContractMatchingCriteria *<CtrctMtchgCrit>*	[0..1]		C18	2137
	ISIN *<ISIN>*	[0..1]	±		2140
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]			2140
	Value1 *<Val1>*	[0..1]	±		2141
	Value2 *<Val2>*	[0..1]	±		2141
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	±		2141
	ProductClassification *<PdctClssfctn>*	[0..1]	±	C19	2141

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType *<CtrctTp>*	[0..1]		C20	2142
	Value1 *<Val1>*	[0..1]	CodeSet		2142
	Value2 *<Val2>*	[0..1]	CodeSet		2143
	AssetClass *<AsstClss>*	[0..1]		C21	2143
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	±	C22	2144
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]		C23	2145
	Value1 *<Val1>*	[0..1]			2147
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		2162
	SettlementCurrency <*SttlmCcy*>	[0..1]		C26	2163
	Value1 <*Val1*>	[0..1]	CodeSet	C2	2163
	Value2 <*Val2*>	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C26	2164
	Value1 <*Val1*>	[0..1]	CodeSet	C2	2164
	Value2 <*Val2*>	[0..1]	CodeSet	C2	2164
	TransactionMatchingCriteria <*TxMtchgCrit*>	[0..1]			2165
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	±	C27	2177
	UniqueTransactionIdentifier <*UnqTxIdr*>	[0..1]		C28	2177
	Value1 <*Val1*>	[0..1]	±		2178
	Value2 <*Val2*>	[0..1]	±		2178
	PriorUniqueTransactionIdentifier <*PrrUnqTxIdr*>	[0..1]		C28	2178
	Value1 <*Val1*>	[0..1]	±		2179
	Value2 <*Val2*>	[0..1]	±		2179
	SubsequentPositionUniqueTransactionIdentifier <*SbsqntPosUnqTxIdr*>	[0..1]		C28	2179
	Value1 <*Val1*>	[0..1]	±		2180
	Value2 <*Val2*>	[0..1]	±		2180
	Delta <*Dlta*>	[0..1]		C29	2180
	Value1 <*Val1*>	[0..1]	Quantity		2181
	Value2 <*Val2*>	[0..1]	Quantity		2181
	TradeConfirmation <*TradConf*>	[0..1]		C30	2181
	Value1 <*Val1*>	[0..1]	±		2181
	Value2 <*Val2*>	[0..1]	±		2182
	TradeClearingObligation <*TradClrOblgtn*>	[0..1]		C32	2182
	Value1 <*Val1*>	[0..1]	CodeSet		2182
	Value2 <*Val2*>	[0..1]	CodeSet		2183
	TradeClearingStatus <*TradClrSts*>	[0..1]		C33	2183
	Value1 <*Val1*>	[0..1]			2186
{Or	**Cleared** <*Clrd*>	[1..1]			2187
{Or	**Reason** <*Rsn*>	[1..1]	CodeSet		2188

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207
	Value1 *<Val1>*	[0..1]	Text		2208
	Value2 *<Val2>*	[0..1]	Text		2208
	IntraGroup *<IntraGrp>*	[0..1]	±	C22	2208
	PostTradeRiskReduction *<PstTradRskRdctn>*	[0..1]		C38	2208
	Value1 *<Val1>*	[0..1]			2209
	Technique *<Tchnq>*	[0..1]	CodeSet		2209
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2210
	Value2 *<Val2>*	[0..1]			2210
	Technique *<Tchnq>*	[0..1]	CodeSet		2210
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2211
	DerivativeEvent *<DerivEvt>*	[0..1]		C39	2211
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2218
	TimeStamp <*TmStmp*>	[0..1]	±		2218
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		2218
	PlatformIdentifier <*PltfmIdr*>	[0..1]	±	C41	2218
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	±	C42	2219
	EffectiveDate <*FctvDt*>	[0..1]	±	C43	2219
	ExpirationDate <*XprtnDt*>	[0..1]	±	C43	2220
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	±	C43	2220
	SettlementDate <*SttlmDt*>	[0..*]	±	C43	2221
	DeliveryType <*DlvryTp*>	[0..1]		C44	2221
	Value1 <*Val1*>	[0..1]	CodeSet		2221
	Value2 <*Val2*>	[0..1]	CodeSet		2222
	TransactionPrice <*TxPric*>	[0..1]	±	C45	2222
	PriceScheduleUnadjustedEffectiveDate <*PricSchdlUadjstdFctvDt*>	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate <*PricSchdlUadjstdEndDt*>	[0..*]	±	C43	2223
	TransactionSchedulePrice <*TxSchdlPric*>	[0..*]	±	C45	2223
	PackagePrice <*PackgPric*>	[0..1]	±	C45	2224
	NotionalAmountFirstLeg <*NtnlAmtFrstLeg*>	[0..1]		C16	2224
	Value1 <*Val1*>	[0..1]	±		2225
	Value2 <*Val2*>	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate <*NtnlAmtFrstLegUadjstdFctvDt*>	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate <*NtnlAmtFrstLegUadjstdEndDt*>	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount <*NtnlAmtFrstLegSchdlAmt*>	[0..*]		C16	2226
	Value1 <*Val1*>	[0..1]	±		2226
	Value2 <*Val2*>	[0..1]	±		2227
	NotionalQuantityFirstLeg <*NtnlQtyFrstLeg*>	[0..1]		C29	2227
	Value1 <*Val1*>	[0..1]	Quantity		2227
	Value2 <*Val2*>	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate <*NtnlQtyFrstLegUadjstdFctvDt*>	[0..*]	±	C43	2228

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalQuantityFirstLegUnadjustedEndDate *<NtnlQtyFrstLegUadjstdEndDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity *<NtnlQtyFrstLegSchdlQty>*	[0..*]		C29	2228
	Value1 *<Val1>*	[0..1]	Quantity		2229
	Value2 *<Val2>*	[0..1]	Quantity		2229
	NotionalAmountSecondLeg *<NtnlAmtScndLeg>*	[0..1]		C47	2229
	Value1 *<Val1>*	[0..1]		C48	2230
	Amount *<Amt>*	[0..1]	±		2231
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate *<NtnlAmtScndLegUadjstdFctvDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate *<NtnlAmtScndLegUadjstdEndDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount *<NtnlAmtScndLegSchdlAmt>*	[0..*]		C16	2235
	Value1 *<Val1>*	[0..1]	±		2236
	Value2 *<Val2>*	[0..1]	±		2236
	NotionalQuantitySecondLeg *<NtnlQtyScndLeg>*	[0..1]		C29	2236
	Value1 *<Val1>*	[0..1]	Quantity		2237
	Value2 *<Val2>*	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate *<NtnlQtyScndLegUadjstdFctvDt>*	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate *<NtnlQtyScndLegUadjstdEndDt>*	[0..*]	±	C43	2238

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalQuantitySecondLegScheduleQuantity *<NtnlQtyScndLegSchdlQty>*	[0..*]		C29	2238
	Value1 *<Val1>*	[0..1]	Quantity		2238
	Value2 *<Val2>*	[0..1]	Quantity		2239
	OtherPayment *<OthrPmt>*	[0..*]		C49	2239
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C50	2239
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	2240
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	2241
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	2242
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg *<IntrstFxdRateFrstLeg>*	[0..1]		C51	2243
	Value1 *<Val1>*	[0..1]	±		2243
	Value2 *<Val2>*	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount *<IntrstFxdRateFrstLegDayCnt>*	[0..1]		C52	2244
	Value1 *<Val1>*	[0..1]	±		2244
	Value2 *<Val2>*	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit *<IntrstFxdRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2245
	Value1 *<Val1>*	[0..1]	CodeSet		2245
	Value2 *<Val2>*	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue *<IntrstFxdRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification *<IntrstFltgRateFrstLegId>*	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode *<IntrstFltgRateFrstLegCd>*	[0..1]		C56	2247
	Value1 *<Val1>*	[0..1]	CodeSet		2247
	Value2 *<Val2>*	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName *<IntrstFltgRateFrstLegNm>*	[0..1]		C57	2248
	Value1 *<Val1>*	[0..1]	Text		2248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount *<IntrstFltgRateFrstLegDayCnt>*	[0..1]		C52	2248
	Value1 *<Val1>*	[0..1]	±		2249
	Value2 *<Val2>*	[0..1]	±		2249
	InterestFloatingRateFirstLegPaymentFrequencyUnit *<IntrstFltgRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2249
	Value1 *<Val1>*	[0..1]	CodeSet		2250
	Value2 *<Val2>*	[0..1]	CodeSet		2250
	InterestFloatingRateFirstLegPaymentFrequencyValue *<IntrstFltgRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit *<IntrstFltgRateFrstLegRefPrdUnit>*	[0..1]		C53	2251
	Value1 *<Val1>*	[0..1]	CodeSet		2252
	Value2 *<Val2>*	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue *<IntrstFltgRateFrstLegRefPrdVal>*	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit *<IntrstFltgRateFrstLegRstFrqcyUnit>*	[0..1]		C53	2253
	Value1 *<Val1>*	[0..1]	CodeSet		2253
	Value2 *<Val2>*	[0..1]	CodeSet		2254
	InterestFloatingRateFirstLegResetFrequencyValue *<IntrstFltgRateFrstLegRstFrqcyVal>*	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread *<IntrstFltgRateFrstLegSprd>*	[0..1]		C58	2255
	Value1 *<Val1>*	[0..1]	±		2255
	Value2 *<Val2>*	[0..1]	±		2256
	InterestRateFixedSecondLeg *<IntrstRateFxdScndLeg>*	[0..1]		C51	2256
	Value1 *<Val1>*	[0..1]	±		2256
	Value2 *<Val2>*	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount *<IntrstFxdRateScndLegDayCnt>*	[0..1]		C52	2257
	Value1 *<Val1>*	[0..1]	±		2257
	Value2 *<Val2>*	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit *<IntrstFxdRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2258
	Value1 *<Val1>*	[0..1]	CodeSet		2258

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue <*IntrstFxdRateScndLegPmtFrqcyVal*>	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification <*IntrstFltgRateScndLegId*>	[0..1]	±	C55	2260
	InterestFloatingRateSecondLegCode <*IntrstFltgRateScndLegCd*>	[0..1]		C56	2260
	Value1 <*Val1*>	[0..1]	CodeSet		2261
	Value2 <*Val2*>	[0..1]	CodeSet		2261
	InterestFloatingRateSecondLegName <*IntrstFltgRateScndLegNm*>	[0..1]		C57	2261
	Value1 <*Val1*>	[0..1]	Text		2261
	Value2 <*Val2*>	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount <*IntrstFltgRateScndLegDayCnt*>	[0..1]		C52	2262
	Value1 <*Val1*>	[0..1]	±		2262
	Value2 <*Val2*>	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit <*IntrstFltgRateScndLegPmtFrqcyUnit*>	[0..1]		C53	2263
	Value1 <*Val1*>	[0..1]	CodeSet		2263
	Value2 <*Val2*>	[0..1]	CodeSet		2263
	InterestFloatingRateSecondLegPaymentFrequencyValue <*IntrstFltgRateScndLegPmtFrqcyVal*>	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit <*IntrstFltgRateScndLegRefPrdUnit*>	[0..1]		C53	2264
	Value1 <*Val1*>	[0..1]	CodeSet		2265
	Value2 <*Val2*>	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue <*IntrstFltgRateScndLegRefPrdVal*>	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit <*IntrstFltgRateScndLegRstFrqcyUnit*>	[0..1]		C53	2266
	Value1 <*Val1*>	[0..1]	CodeSet		2267
	Value2 <*Val2*>	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue <*IntrstFltgRateScndLegRstFrqcyVal*>	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread <*IntrstFltgRateScndLegSprd*>	[0..1]		C58	2268
	Value1 <*Val1*>	[0..1]	±		2269
	Value2 <*Val2*>	[0..1]	±		2269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PackageSpread *<PackgSprd>*	[0..1]		C58	2269
	Value1 *<Val1>*	[0..1]	±		2270
	Value2 *<Val2>*	[0..1]	±		2270
	CurrencyExchangeRate *<CcyXchgRate>*	[0..1]		C59	2270
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyForwardExchangeRate *<CcyFwdXchgRate>*	[0..1]		C59	2271
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyExchangeRateBasis *<CcyXchgRateBsis>*	[0..1]		C60	2272
	Value1 *<Val1>*	[0..1]	±		2272
	Value2 *<Val2>*	[0..1]	±		2272
	Commodity *<Cmmdty>*	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone *<NrgyDlvryPtOrZone>*	[0..*]		C62	2273
	Value1 *<Val1>*	[0..1]	±		2273
	Value2 *<Val2>*	[0..1]	±		2274
	EnergyInterConnectionPoint *<NrgyIntrCnnctnPt>*	[0..1]		C62	2274
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275
	EnergyLoadType *<NrgyLdTp>*	[0..1]		C63	2275
	Value1 *<Val1>*	[0..1]	CodeSet		2275
	Value2 *<Val2>*	[0..1]	CodeSet		2276
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C64	2276
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		2280
	ToDate <*ToDt*>	[0..1]	Date		2280
	EnergyDuration <*NrgyDrtn*>	[0..1]		C68	2280
	Value1 <*Val1*>	[0..1]	CodeSet		2281
	Value2 <*Val2*>	[0..1]	CodeSet		2281
	EnergyWeekDay <*NrgyWkDay*>	[0..*]		C69	2281
	Value1 <*Val1*>	[0..1]	CodeSet		2282
	Value2 <*Val2*>	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity <*NrgyDlvryCpcty*>	[0..1]		C29	2283
	Value1 <*Val1*>	[0..1]	Quantity		2283
	Value2 <*Val2*>	[0..1]	Quantity		2283
	EnergyQuantityUnit <*NrgyQtyUnit*>	[0..1]		C70	2284
	Value1 <*Val1*>	[0..1]	±		2284
	Value2 <*Val2*>	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity <*NrgyPricTmIntrvlQty*>	[0..1]		C16	2284
	Value1 <*Val1*>	[0..1]	±		2285
	Value2 <*Val2*>	[0..1]	±		2285
	OptionType <*OptnTp*>	[0..1]		C71	2285
	Value1 <*Val1*>	[0..1]	CodeSet		2286
	Value2 <*Val2*>	[0..1]	CodeSet		2286
	OptionExerciseStyle <*OptnExrcStyle*>	[0..*]		C72	2286
	Value1 <*Val1*>	[0..1]	CodeSet		2287
	Value2 <*Val2*>	[0..1]	CodeSet		2287
	OptionStrikePrice <*OptnStrkPric*>	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate <*OptnStrkPricSchdlUadjstdFctvDt*>	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate <*OptnStrkPricSchdlUadjstdEndDt*>	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount <*OptnStrkPricSchdlAmt*>	[0..*]	±	C73	2289
	OptionPremiumAmount <*OptnPrmAmt*>	[0..1]		C74	2289
	Value1 <*Val1*>	[0..1]	Amount	C1, C5	2290
	Value2 <*Val2*>	[0..1]	Amount	C1, C5	2290

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OptionPremiumPaymentDate *<OptnPrmPmtDt>*	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying *<OptnMtrtyDtOfUndrlyg>*	[0..1]	±	C43	2291
	CreditSeniority *<CdtSnrty>*	[0..1]		C75	2292
	Value1 *<Val1>*	[0..1]	CodeSet		2292
	Value2 *<Val2>*	[0..1]	CodeSet		2292
	CreditReferenceParty *<CdtRefPty>*	[0..1]		C76	2293
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293
	CreditSeries *<CdtSrs>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2294
	Value2 *<Val2>*	[0..1]	Quantity		2294
	CreditVersion *<CdtVrsn>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2295
	Value2 *<Val2>*	[0..1]	Quantity		2295
	CreditIndexFactor *<CdtIndxFctr>*	[0..1]	±	C78	2295
	CreditTranche *<CdtTrch>*	[0..1]		C79	2295
	Value1 *<Val1>*	[0..1]	±		2296
	Value2 *<Val2>*	[0..1]	±		2296
	Level *<Lvl>*	[0..1]	±		2297

6.4.1.2.4.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData91** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2087
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2087
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2087
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /ReportSubmittingEntity Must be present
 Or    /EntityResponsibleForReport Must be present
 Or    /OtherCounterparty Must be present
```

6.4.1.2.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.1.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

6.4.1.2.4.1.3 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.1.4 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.2 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [1..1]

Definition: Number of all reports per status on derivatives submitted for reconciliation per counterparty pair.

Datatype: "Number" on page 3145

6.4.1.2.4.3 ReconciliationReport <RcncltnRpt>

Presence: [1..*]

Definition: Data on transaction requiring reconciliation or pairing.

ReconciliationReport <RcncltnRpt> contains the following **ReconciliationReport14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]		C8	2104
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2105
	ActionType *<ActnTp>*	[0..1]	CodeSet		2106
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2106
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2106
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2107
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2108
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2108
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2108
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2109
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114
	MatchingCriteria *<MtchgCrit>*	[1..1]		C10	2114
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]		C11	2129
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C12	2130
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C13	2131
	DirectionOrSide *<DrctnOrSd>*	[0..1]		C14	2131
	Value1 *<Val1>*	[0..1]			2132
{Or	**Direction** *<Drctn>*	[1..1]			2132

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2133
	Value2 *<Val2>*	[0..1]			2133
{Or	**Direction** *<Drctn>*	[1..1]			2134
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2135
	ValuationMatchingCriteria *<ValtnMtchgCrit>*	[0..1]		C15	2135
	ContractValue *<CtrctVal>*	[0..1]		C16	2135
	Value1 *<Val1>*	[0..1]	±		2136
	Value2 *<Val2>*	[0..1]	±		2136
	Type *<Tp>*	[0..1]		C17	2136
	Value1 *<Val1>*	[0..1]	CodeSet		2137
	Value2 *<Val2>*	[0..1]	CodeSet		2137
	ContractMatchingCriteria *<CtrctMtchgCrit>*	[0..1]		C18	2137
	ISIN *<ISIN>*	[0..1]	±		2140
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]			2140
	Value1 *<Val1>*	[0..1]	±		2141
	Value2 *<Val2>*	[0..1]	±		2141
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	±		2141
	ProductClassification *<PdctClssfctn>*	[0..1]	±	C19	2141
	ContractType *<CtrctTp>*	[0..1]		C20	2142
	Value1 *<Val1>*	[0..1]	CodeSet		2142
	Value2 *<Val2>*	[0..1]	CodeSet		2143
	AssetClass *<AsstClss>*	[0..1]		C21	2143
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	±	C22	2144
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]		C23	2145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			2147
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2149
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2149
Or	**Basket** <*Bskt*>	[1..1]		C24	2149
	Structurer <*Strr*>	[0..1]	IdentifierSet		2150
	Identification <*Id*>	[0..1]	Text		2150
	Constituents <*Cnsttnts*>	[0..*]			2150
	InstrumentIdentification <*InstrmId*>	[1..1]			2151
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2152
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2152
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2152
	Identification <*Id*>	[1..1]	Text		2152
	Source <*Src*>	[1..1]	Text		2152
	Quantity <*Qty*>	[0..1]	Quantity		2152
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2152
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2153
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2153
Or	**Index** <*Indx*>	[1..1]		C25	2153
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2154
	Name <*Nm*>	[0..1]	Text		2154
	Index <*Indx*>	[0..1]	CodeSet		2154
Or	**Other** <*Othr*>	[1..1]			2154
	Identification <*Id*>	[1..1]	Text		2154
	Source <*Src*>	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		2154
	Value2 <*Val2*>	[0..1]			2155
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2157

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162
	SettlementCurrency *<SttlmCcy>*	[0..1]		C26	2163
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2163
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C26	2164
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2164
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2164
	TransactionMatchingCriteria *<TxMtchgCrit>*	[0..1]			2165

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	2177
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]		C28	2177
	Value1 <Val1>	[0..1]	±		2178
	Value2 <Val2>	[0..1]	±		2178
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]		C28	2178
	Value1 <Val1>	[0..1]	±		2179
	Value2 <Val2>	[0..1]	±		2179
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr>	[0..1]		C28	2179
	Value1 <Val1>	[0..1]	±		2180
	Value2 <Val2>	[0..1]	±		2180
	Delta <Dlta>	[0..1]		C29	2180
	Value1 <Val1>	[0..1]	Quantity		2181
	Value2 <Val2>	[0..1]	Quantity		2181
	TradeConfirmation <TradConf>	[0..1]		C30	2181
	Value1 <Val1>	[0..1]	±		2181
	Value2 <Val2>	[0..1]	±		2182
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	2182
	Value1 <Val1>	[0..1]	CodeSet		2182
	Value2 <Val2>	[0..1]	CodeSet		2183
	TradeClearingStatus <TradClrSts>	[0..1]		C33	2183
	Value1 <Val1>	[0..1]			2186
{Or	**Cleared** <Clrd>	[1..1]			2187
{Or	**Reason** <Rsn>	[1..1]	CodeSet		2188
Or}	**Details** <Dtls>	[1..1]		C34	2188
	CCP <CCP>	[0..1]	±		2189
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		2189
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		2189
	ClearingIdentifier <ClrIdr>	[0..1]	±		2189
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		2190
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		2190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207
	Value1 *<Val1>*	[0..1]	Text		2208
	Value2 *<Val2>*	[0..1]	Text		2208
	IntraGroup *<IntraGrp>*	[0..1]	±	C22	2208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostTradeRiskReduction *<PstTradRskRdctn>*	[0..1]		C38	2208
	Value1 *<Val1>*	[0..1]			2209
	Technique *<Tchnq>*	[0..1]	CodeSet		2209
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2210
	Value2 *<Val2>*	[0..1]			2210
	Technique *<Tchnq>*	[0..1]	CodeSet		2210
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2211
	DerivativeEvent *<DerivEvt>*	[0..1]		C39	2211
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218
	PlatformIdentifier *<PltfmIdr>*	[0..1]	±	C41	2218
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	±	C42	2219
	EffectiveDate *<FctvDt>*	[0..1]	±	C43	2219
	ExpirationDate *<XprtnDt>*	[0..1]	±	C43	2220
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	±	C43	2220

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementDate <*SttlmDt*>	[0..*]	±	C43	2221
	DeliveryType <*DlvryTp*>	[0..1]		C44	2221
	Value1 <*Val1*>	[0..1]	CodeSet		2221
	Value2 <*Val2*>	[0..1]	CodeSet		2222
	TransactionPrice <*TxPric*>	[0..1]	±	C45	2222
	PriceScheduleUnadjustedEffectiveDate <*PricSchdlUadjstdFctvDt*>	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate <*PricSchdlUadjstdEndDt*>	[0..*]	±	C43	2223
	TransactionSchedulePrice <*TxSchdlPric*>	[0..*]	±	C45	2223
	PackagePrice <*PackgPric*>	[0..1]	±	C45	2224
	NotionalAmountFirstLeg <*NtnlAmtFrstLeg*>	[0..1]		C16	2224
	Value1 <*Val1*>	[0..1]	±		2225
	Value2 <*Val2*>	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate <*NtnlAmtFrstLegUadjstdFctvDt*>	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate <*NtnlAmtFrstLegUadjstdEndDt*>	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount <*NtnlAmtFrstLegSchdlAmt*>	[0..*]		C16	2226
	Value1 <*Val1*>	[0..1]	±		2226
	Value2 <*Val2*>	[0..1]	±		2227
	NotionalQuantityFirstLeg <*NtnlQtyFrstLeg*>	[0..1]		C29	2227
	Value1 <*Val1*>	[0..1]	Quantity		2227
	Value2 <*Val2*>	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate <*NtnlQtyFrstLegUadjstdFctvDt*>	[0..*]	±	C43	2228
	NotionalQuantityFirstLegUnadjustedEndDate <*NtnlQtyFrstLegUadjstdEndDt*>	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity <*NtnlQtyFrstLegSchdlQty*>	[0..*]		C29	2228
	Value1 <*Val1*>	[0..1]	Quantity		2229
	Value2 <*Val2*>	[0..1]	Quantity		2229
	NotionalAmountSecondLeg <*NtnlAmtScndLeg*>	[0..1]		C47	2229
	Value1 <*Val1*>	[0..1]		C48	2230
	Amount <*Amt*>	[0..1]	±		2231

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate *<NtnlAmtScndLegUadjstdFctvDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate *<NtnlAmtScndLegUadjstdEndDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount *<NtnlAmtScndLegSchdlAmt>*	[0..*]		C16	2235
	Value1 *<Val1>*	[0..1]	±		2236
	Value2 *<Val2>*	[0..1]	±		2236
	NotionalQuantitySecondLeg *<NtnlQtyScndLeg>*	[0..1]		C29	2236
	Value1 *<Val1>*	[0..1]	Quantity		2237
	Value2 *<Val2>*	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate *<NtnlQtyScndLegUadjstdFctvDt>*	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate *<NtnlQtyScndLegUadjstdEndDt>*	[0..*]	±	C43	2238
	NotionalQuantitySecondLegScheduleQuantity *<NtnlQtyScndLegSchdlQty>*	[0..*]		C29	2238
	Value1 *<Val1>*	[0..1]	Quantity		2238
	Value2 *<Val2>*	[0..1]	Quantity		2239
	OtherPayment *<OthrPmt>*	[0..*]		C49	2239
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C50	2239
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	2240
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	2241
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	2242
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg *<IntrstFxdRateFrstLeg>*	[0..1]		C51	2243
	Value1 *<Val1>*	[0..1]	±		2243
	Value2 *<Val2>*	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount *<IntrstFxdRateFrstLegDayCnt>*	[0..1]		C52	2244
	Value1 *<Val1>*	[0..1]	±		2244
	Value2 *<Val2>*	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit *<IntrstFxdRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2245
	Value1 *<Val1>*	[0..1]	CodeSet		2245
	Value2 *<Val2>*	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue *<IntrstFxdRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification *<IntrstFltgRateFrstLegId>*	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode *<IntrstFltgRateFrstLegCd>*	[0..1]		C56	2247
	Value1 *<Val1>*	[0..1]	CodeSet		2247
	Value2 *<Val2>*	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName *<IntrstFltgRateFrstLegNm>*	[0..1]		C57	2248
	Value1 *<Val1>*	[0..1]	Text		2248
	Value2 *<Val2>*	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount *<IntrstFltgRateFrstLegDayCnt>*	[0..1]		C52	2248
	Value1 *<Val1>*	[0..1]	±		2249
	Value2 *<Val2>*	[0..1]	±		2249
	InterestFloatingRateFirstLegPaymentFrequencyUnit *<IntrstFltgRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2249
	Value1 *<Val1>*	[0..1]	CodeSet		2250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	CodeSet		2250
	InterestFloatingRateFirstLegPaymentFrequencyValue *<IntrstFltgRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit *<IntrstFltgRateFrstLegRefPrdUnit>*	[0..1]		C53	2251
	Value1 *<Val1>*	[0..1]	CodeSet		2252
	Value2 *<Val2>*	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue *<IntrstFltgRateFrstLegRefPrdVal>*	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit *<IntrstFltgRateFrstLegRstFrqcyUnit>*	[0..1]		C53	2253
	Value1 *<Val1>*	[0..1]	CodeSet		2253
	Value2 *<Val2>*	[0..1]	CodeSet		2254
	InterestFloatingRateFirstLegResetFrequencyValue *<IntrstFltgRateFrstLegRstFrqcyVal>*	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread *<IntrstFltgRateFrstLegSprd>*	[0..1]		C58	2255
	Value1 *<Val1>*	[0..1]	±		2255
	Value2 *<Val2>*	[0..1]	±		2256
	InterestRateFixedSecondLeg *<IntrstRateFxdScndLeg>*	[0..1]		C51	2256
	Value1 *<Val1>*	[0..1]	±		2256
	Value2 *<Val2>*	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount *<IntrstFxdRateScndLegDayCnt>*	[0..1]		C52	2257
	Value1 *<Val1>*	[0..1]	±		2257
	Value2 *<Val2>*	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit *<IntrstFxdRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2258
	Value1 *<Val1>*	[0..1]	CodeSet		2258
	Value2 *<Val2>*	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue *<IntrstFxdRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification *<IntrstFltgRateScndLegId>*	[0..1]	±	C55	2260
	InterestFloatingRateSecondLegCode *<IntrstFltgRateScndLegCd>*	[0..1]		C56	2260
	Value1 *<Val1>*	[0..1]	CodeSet		2261
	Value2 *<Val2>*	[0..1]	CodeSet		2261

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateSecondLegName *<IntrstFltgRateScndLegNm>*	[0..1]		C57	2261
	Value1 *<Val1>*	[0..1]	Text		2261
	Value2 *<Val2>*	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount *<IntrstFltgRateScndLegDayCnt>*	[0..1]		C52	2262
	Value1 *<Val1>*	[0..1]	±		2262
	Value2 *<Val2>*	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit *<IntrstFltgRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2263
	Value1 *<Val1>*	[0..1]	CodeSet		2263
	Value2 *<Val2>*	[0..1]	CodeSet		2263
	InterestFloatingRateSecondLegPaymentFrequencyValue *<IntrstFltgRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit *<IntrstFltgRateScndLegRefPrdUnit>*	[0..1]		C53	2264
	Value1 *<Val1>*	[0..1]	CodeSet		2265
	Value2 *<Val2>*	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue *<IntrstFltgRateScndLegRefPrdVal>*	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit *<IntrstFltgRateScndLegRstFrqcyUnit>*	[0..1]		C53	2266
	Value1 *<Val1>*	[0..1]	CodeSet		2267
	Value2 *<Val2>*	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue *<IntrstFltgRateScndLegRstFrqcyVal>*	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread *<IntrstFltgRateScndLegSprd>*	[0..1]		C58	2268
	Value1 *<Val1>*	[0..1]	±		2269
	Value2 *<Val2>*	[0..1]	±		2269
	PackageSpread *<PackgSprd>*	[0..1]		C58	2269
	Value1 *<Val1>*	[0..1]	±		2270
	Value2 *<Val2>*	[0..1]	±		2270
	CurrencyExchangeRate *<CcyXchgRate>*	[0..1]		C59	2270
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyForwardExchangeRate *<CcyFwdXchgRate>*	[0..1]		C59	2271
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyExchangeRateBasis *<CcyXchgRateBsis>*	[0..1]		C60	2272
	Value1 *<Val1>*	[0..1]	±		2272
	Value2 *<Val2>*	[0..1]	±		2272
	Commodity *<Cmmdty>*	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone *<NrgyDlvryPtOrZone>*	[0..*]		C62	2273
	Value1 *<Val1>*	[0..1]	±		2273
	Value2 *<Val2>*	[0..1]	±		2274
	EnergyInterConnectionPoint *<NrgyIntrCnnctnPt>*	[0..1]		C62	2274
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275
	EnergyLoadType *<NrgyLdTp>*	[0..1]		C63	2275
	Value1 *<Val1>*	[0..1]	CodeSet		2275
	Value2 *<Val2>*	[0..1]	CodeSet		2276
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C64	2276
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280
	EnergyDuration *<NrgyDrtn>*	[0..1]		C68	2280
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281
	EnergyWeekDay *<NrgyWkDay>*	[0..*]		C69	2281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2282
	Value2 *<Val2>*	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity *<NrgyDlvryCpcty>*	[0..1]		C29	2283
	Value1 *<Val1>*	[0..1]	Quantity		2283
	Value2 *<Val2>*	[0..1]	Quantity		2283
	EnergyQuantityUnit *<NrgyQtyUnit>*	[0..1]		C70	2284
	Value1 *<Val1>*	[0..1]	±		2284
	Value2 *<Val2>*	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity *<NrgyPricTmIntrvlQty>*	[0..1]		C16	2284
	Value1 *<Val1>*	[0..1]	±		2285
	Value2 *<Val2>*	[0..1]	±		2285
	OptionType *<OptnTp>*	[0..1]		C71	2285
	Value1 *<Val1>*	[0..1]	CodeSet		2286
	Value2 *<Val2>*	[0..1]	CodeSet		2286
	OptionExerciseStyle *<OptnExrcStyle>*	[0..*]		C72	2286
	Value1 *<Val1>*	[0..1]	CodeSet		2287
	Value2 *<Val2>*	[0..1]	CodeSet		2287
	OptionStrikePrice *<OptnStrkPric>*	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate *<OptnStrkPricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate *<OptnStrkPricSchdlUadjstdEndDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount *<OptnStrkPricSchdlAmt>*	[0..*]	±	C73	2289
	OptionPremiumAmount *<OptnPrmAmt>*	[0..1]		C74	2289
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	2290
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	2290
	OptionPremiumPaymentDate *<OptnPrmPmtDt>*	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying *<OptnMtrtyDtOfUndrlyg>*	[0..1]	±	C43	2291
	CreditSeniority *<CdtSnrty>*	[0..1]		C75	2292
	Value1 *<Val1>*	[0..1]	CodeSet		2292
	Value2 *<Val2>*	[0..1]	CodeSet		2292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CreditReferenceParty *<CdtRefPty>*	[0..1]		C76	2293
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293
	CreditSeries *<CdtSrs>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2294
	Value2 *<Val2>*	[0..1]	Quantity		2294
	CreditVersion *<CdtVrsn>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2295
	Value2 *<Val2>*	[0..1]	Quantity		2295
	CreditIndexFactor *<CdtIndxFctr>*	[0..1]	±	C78	2295
	CreditTranche *<CdtTrch>*	[0..1]		C79	2295
	Value1 *<Val1>*	[0..1]	±		2296
	Value2 *<Val2>*	[0..1]	±		2296
	Level *<Lvl>*	[0..1]	±		2297

6.4.1.2.4.3.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Set of information related to transactions that are subject of reconciliation.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2105
	ActionType *<ActnTp>*	[0..1]	CodeSet		2106
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2106
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2106
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2107
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2108
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2108
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2108
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2109
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114

Constraints

- **OneElementPresentRule**

  At least one element must be present.

6.4.1.2.4.3.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

6.4.1.2.4.3.1.2 ActionType <ActntTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 3138

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

6.4.1.2.4.3.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

6.4.1.2.4.3.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

6.4.1.2.4.3.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

6.4.1.2.4.3.1.7 UniqueIdentifier <UnqIdr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <UnqIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

6.4.1.2.4.3.1.9 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2110
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2111
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114

6.4.1.2.4.3.1.9.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		2110
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2111

6.4.1.2.4.3.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.1.9.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

6.4.1.2.4.3.1.9.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2111
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2113
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114

6.4.1.2.4.3.1.9.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2112
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2112

6.4.1.2.4.3.1.9.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2112
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2112

6.4.1.2.4.3.1.9.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.1.9.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

6.4.1.2.4.3.1.9.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

6.4.1.2.4.3.1.9.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2113
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2114

6.4.1.2.4.3.1.9.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2113
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2113

6.4.1.2.4.3.1.9.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.1.9.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

6.4.1.2.4.3.1.9.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

6.4.1.2.4.3.2 MatchingCriteria <MtchgCrit>

Presence: [1..1]

Definition: Criteria used to match the sides of the contract.

Impacted by: C10 "OneElementPresentRule"

MatchingCriteria <MtchgCrit> contains the following **MatchingCriteria16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]		C11	2129
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C12	2130
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C13	2131
	DirectionOrSide *<DrctnOrSd>*	[0..1]		C14	2131
	Value1 *<Val1>*	[0..1]			2132
{Or	**Direction** *<Drctn>*	[1..1]			2132
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2133
	Value2 *<Val2>*	[0..1]			2133
{Or	**Direction** *<Drctn>*	[1..1]			2134
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2135
	ValuationMatchingCriteria *<ValtnMtchgCrit>*	[0..1]		C15	2135
	ContractValue *<CtrctVal>*	[0..1]		C16	2135
	Value1 *<Val1>*	[0..1]	±		2136
	Value2 *<Val2>*	[0..1]	±		2136
	Type *<Tp>*	[0..1]		C17	2136
	Value1 *<Val1>*	[0..1]	CodeSet		2137
	Value2 *<Val2>*	[0..1]	CodeSet		2137
	ContractMatchingCriteria *<CtrctMtchgCrit>*	[0..1]		C18	2137
	ISIN *<ISIN>*	[0..1]	±		2140
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]			2140
	Value1 *<Val1>*	[0..1]	±		2141
	Value2 *<Val2>*	[0..1]	±		2141
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	±		2141
	ProductClassification *<PdctClssfctn>*	[0..1]	±	C19	2141
	ContractType *<CtrctTp>*	[0..1]		C20	2142
	Value1 *<Val1>*	[0..1]	CodeSet		2142
	Value2 *<Val2>*	[0..1]	CodeSet		2143

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClass *<AsstClss>*	[0..1]		C21	2143
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	±	C22	2144
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]		C23	2145
	Value1 *<Val1>*	[0..1]			2147
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162
	SettlementCurrency *<SttlmCcy>*	[0..1]		C26	2163
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C26	2164
	Value1 *<Val1>*	[0..1]	CodeSet	C2	2164
	Value2 *<Val2>*	[0..1]	CodeSet	C2	2164
	TransactionMatchingCriteria *<TxMtchgCrit>*	[0..1]			2165
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	±	C27	2177
	UniqueTransactionIdentifier *<UnqTxIdr>*	[0..1]		C28	2177
	Value1 *<Val1>*	[0..1]	±		2178
	Value2 *<Val2>*	[0..1]	±		2178
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..1]		C28	2178
	Value1 *<Val1>*	[0..1]	±		2179
	Value2 *<Val2>*	[0..1]	±		2179
	SubsequentPositionUniqueTransactionIdentifier *<SbsqntPosUnqTxIdr>*	[0..1]		C28	2179
	Value1 *<Val1>*	[0..1]	±		2180
	Value2 *<Val2>*	[0..1]	±		2180
	Delta *<Dlta>*	[0..1]		C29	2180
	Value1 *<Val1>*	[0..1]	Quantity		2181
	Value2 *<Val2>*	[0..1]	Quantity		2181
	TradeConfirmation *<TradConf>*	[0..1]		C30	2181
	Value1 *<Val1>*	[0..1]	±		2181
	Value2 *<Val2>*	[0..1]	±		2182
	TradeClearingObligation *<TradClrOblgtn>*	[0..1]		C32	2182
	Value1 *<Val1>*	[0..1]	CodeSet		2182
	Value2 *<Val2>*	[0..1]	CodeSet		2183
	TradeClearingStatus *<TradClrSts>*	[0..1]		C33	2183
	Value1 *<Val1>*	[0..1]			2186
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	Value2 <Val2>	[0..1]	Text		2208
	IntraGroup <IntraGrp>	[0..1]	±	C22	2208
	PostTradeRiskReduction <PstTradRskRdctn>	[0..1]		C38	2208
	Value1 <Val1>	[0..1]			2209
	Technique <Tchnq>	[0..1]	CodeSet		2209
	ServiceProvider <SvcPrvdr>	[0..1]	±		2210
	Value2 <Val2>	[0..1]			2210
	Technique <Tchnq>	[0..1]	CodeSet		2210
	ServiceProvider <SvcPrvdr>	[0..1]	±		2211
	DerivativeEvent <DerivEvt>	[0..1]		C39	2211
	Value1 <Val1>	[0..1]		C40	2212
	Type <Tp>	[0..1]	CodeSet		2213
	Identification <Id>	[0..1]			2214
{Or	**EventIdentifier** <EvtIdr>	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** <PstTradRskRdctnIdr>	[1..1]			2214
	Structurer <Strr>	[1..1]	IdentifierSet		2215
	Identification <Id>	[1..1]	Text		2215
	TimeStamp <TmStmp>	[0..1]	±		2215
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		2215
	Value2 <Val2>	[0..1]		C40	2215
	Type <Tp>	[0..1]	CodeSet		2216
	Identification <Id>	[0..1]			2217
{Or	**EventIdentifier** <EvtIdr>	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** <PstTradRskRdctnIdr>	[1..1]			2217
	Structurer <Strr>	[1..1]	IdentifierSet		2218
	Identification <Id>	[1..1]	Text		2218
	TimeStamp <TmStmp>	[0..1]	±		2218
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		2218
	PlatformIdentifier <PltfmIdr>	[0..1]	±	C41	2218
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	±	C42	2219

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveDate *<FctvDt>*	[0..1]	±	C43	2219
	ExpirationDate *<XprtnDt>*	[0..1]	±	C43	2220
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	±	C43	2220
	SettlementDate *<SttlmDt>*	[0..*]	±	C43	2221
	DeliveryType *<DlvryTp>*	[0..1]		C44	2221
	Value1 *<Val1>*	[0..1]	CodeSet		2221
	Value2 *<Val2>*	[0..1]	CodeSet		2222
	TransactionPrice *<TxPric>*	[0..1]	±	C45	2222
	PriceScheduleUnadjustedEffectiveDate *<PricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate *<PricSchdlUadjstdEndDt>*	[0..*]	±	C43	2223
	TransactionSchedulePrice *<TxSchdlPric>*	[0..*]	±	C45	2223
	PackagePrice *<PackgPric>*	[0..1]	±	C45	2224
	NotionalAmountFirstLeg *<NtnlAmtFrstLeg>*	[0..1]		C16	2224
	Value1 *<Val1>*	[0..1]	±		2225
	Value2 *<Val2>*	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate *<NtnlAmtFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate *<NtnlAmtFrstLegUadjstdEndDt>*	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount *<NtnlAmtFrstLegSchdlAmt>*	[0..*]		C16	2226
	Value1 *<Val1>*	[0..1]	±		2226
	Value2 *<Val2>*	[0..1]	±		2227
	NotionalQuantityFirstLeg *<NtnlQtyFrstLeg>*	[0..1]		C29	2227
	Value1 *<Val1>*	[0..1]	Quantity		2227
	Value2 *<Val2>*	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate *<NtnlQtyFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegUnadjustedEndDate *<NtnlQtyFrstLegUadjstdEndDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity *<NtnlQtyFrstLegSchdlQty>*	[0..*]		C29	2228
	Value1 *<Val1>*	[0..1]	Quantity		2229
	Value2 *<Val2>*	[0..1]	Quantity		2229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalAmountSecondLeg *<NtnlAmtScndLeg>*	[0..1]		C47	2229
	Value1 *<Val1>*	[0..1]		C48	2230
	Amount *<Amt>*	[0..1]	±		2231
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate *<NtnlAmtScndLegUadjstdFctvDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate *<NtnlAmtScndLegUadjstdEndDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount *<NtnlAmtScndLegSchdlAmt>*	[0..*]		C16	2235
	Value1 *<Val1>*	[0..1]	±		2236
	Value2 *<Val2>*	[0..1]	±		2236
	NotionalQuantitySecondLeg *<NtnlQtyScndLeg>*	[0..1]		C29	2236
	Value1 *<Val1>*	[0..1]	Quantity		2237
	Value2 *<Val2>*	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate *<NtnlQtyScndLegUadjstdFctvDt>*	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate *<NtnlQtyScndLegUadjstdEndDt>*	[0..*]	±	C43	2238
	NotionalQuantitySecondLegScheduleQuantity *<NtnlQtyScndLegSchdlQty>*	[0..*]		C29	2238
	Value1 *<Val1>*	[0..1]	Quantity		2238
	Value2 *<Val2>*	[0..1]	Quantity		2239
	OtherPayment *<OthrPmt>*	[0..*]		C49	2239

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPaymentType <*OthrPmtTp*>	[0..1]		C50	2239
	Value1 <*Val1*>	[0..1]	±		2240
	Value2 <*Val2*>	[0..1]	±		2240
	OtherPaymentAmount <*OthrPmtAmt*>	[0..1]		C16	2240
	Value1 <*Val1*>	[0..1]	±		2241
	Value2 <*Val2*>	[0..1]	±		2241
	OtherPaymentDate <*OthrPmtDt*>	[0..1]	±	C43	2241
	OtherPaymentPayer <*OthrPmtPyer*>	[0..1]	±	C13	2242
	OtherPaymentReceiver <*OthrPmtRcvr*>	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg <*IntrstFxdRateFrstLeg*>	[0..1]		C51	2243
	Value1 <*Val1*>	[0..1]	±		2243
	Value2 <*Val2*>	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount <*IntrstFxdRateFrstLegDayCnt*>	[0..1]		C52	2244
	Value1 <*Val1*>	[0..1]	±		2244
	Value2 <*Val2*>	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit <*IntrstFxdRateFrstLegPmtFrqcyUnit*>	[0..1]		C53	2245
	Value1 <*Val1*>	[0..1]	CodeSet		2245
	Value2 <*Val2*>	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue <*IntrstFxdRateFrstLegPmtFrqcyVal*>	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification <*IntrstFltgRateFrstLegId*>	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode <*IntrstFltgRateFrstLegCd*>	[0..1]		C56	2247
	Value1 <*Val1*>	[0..1]	CodeSet		2247
	Value2 <*Val2*>	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName <*IntrstFltgRateFrstLegNm*>	[0..1]		C57	2248
	Value1 <*Val1*>	[0..1]	Text		2248
	Value2 <*Val2*>	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount <*IntrstFltgRateFrstLegDayCnt*>	[0..1]		C52	2248
	Value1 <*Val1*>	[0..1]	±		2249
	Value2 <*Val2*>	[0..1]	±		2249

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateFirstLegPaymentFrequencyUnit *<IntrstFltgRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2249
	Value1 *<Val1>*	[0..1]	CodeSet		2250
	Value2 *<Val2>*	[0..1]	CodeSet		2250
	InterestFloatingRateFirstLegPaymentFrequencyValue *<IntrstFltgRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit *<IntrstFltgRateFrstLegRefPrdUnit>*	[0..1]		C53	2251
	Value1 *<Val1>*	[0..1]	CodeSet		2252
	Value2 *<Val2>*	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue *<IntrstFltgRateFrstLegRefPrdVal>*	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit *<IntrstFltgRateFrstLegRstFrqcyUnit>*	[0..1]		C53	2253
	Value1 *<Val1>*	[0..1]	CodeSet		2253
	Value2 *<Val2>*	[0..1]	CodeSet		2254
	InterestFloatingRateFirstLegResetFrequencyValue *<IntrstFltgRateFrstLegRstFrqcyVal>*	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread *<IntrstFltgRateFrstLegSprd>*	[0..1]		C58	2255
	Value1 *<Val1>*	[0..1]	±		2255
	Value2 *<Val2>*	[0..1]	±		2256
	InterestRateFixedSecondLeg *<IntrstRateFxdScndLeg>*	[0..1]		C51	2256
	Value1 *<Val1>*	[0..1]	±		2256
	Value2 *<Val2>*	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount *<IntrstFxdRateScndLegDayCnt>*	[0..1]		C52	2257
	Value1 *<Val1>*	[0..1]	±		2257
	Value2 *<Val2>*	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit *<IntrstFxdRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2258
	Value1 *<Val1>*	[0..1]	CodeSet		2258
	Value2 *<Val2>*	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue *<IntrstFxdRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification *<IntrstFltgRateScndLegId>*	[0..1]	±	C55	2260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateSecondLegCode *<IntrstFltgRateScndLegCd>*	[0..1]		C56	2260
	Value1 *<Val1>*	[0..1]	CodeSet		2261
	Value2 *<Val2>*	[0..1]	CodeSet		2261
	InterestFloatingRateSecondLegName *<IntrstFltgRateScndLegNm>*	[0..1]		C57	2261
	Value1 *<Val1>*	[0..1]	Text		2261
	Value2 *<Val2>*	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount *<IntrstFltgRateScndLegDayCnt>*	[0..1]		C52	2262
	Value1 *<Val1>*	[0..1]	±		2262
	Value2 *<Val2>*	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit *<IntrstFltgRateScndLegPmtFrqcyUnit>*	[0..1]		C53	2263
	Value1 *<Val1>*	[0..1]	CodeSet		2263
	Value2 *<Val2>*	[0..1]	CodeSet		2263
	InterestFloatingRateSecondLegPaymentFrequencyValue *<IntrstFltgRateScndLegPmtFrqcyVal>*	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit *<IntrstFltgRateScndLegRefPrdUnit>*	[0..1]		C53	2264
	Value1 *<Val1>*	[0..1]	CodeSet		2265
	Value2 *<Val2>*	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue *<IntrstFltgRateScndLegRefPrdVal>*	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit *<IntrstFltgRateScndLegRstFrqcyUnit>*	[0..1]		C53	2266
	Value1 *<Val1>*	[0..1]	CodeSet		2267
	Value2 *<Val2>*	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue *<IntrstFltgRateScndLegRstFrqcyVal>*	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread *<IntrstFltgRateScndLegSprd>*	[0..1]		C58	2268
	Value1 *<Val1>*	[0..1]	±		2269
	Value2 *<Val2>*	[0..1]	±		2269
	PackageSpread *<PackgSprd>*	[0..1]		C58	2269
	Value1 *<Val1>*	[0..1]	±		2270
	Value2 *<Val2>*	[0..1]	±		2270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyExchangeRate *<CcyXchgRate>*	[0..1]		C59	2270
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyForwardExchangeRate *<CcyFwdXchgRate>*	[0..1]		C59	2271
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271
	CurrencyExchangeRateBasis *<CcyXchgRateBsis>*	[0..1]		C60	2272
	Value1 *<Val1>*	[0..1]	±		2272
	Value2 *<Val2>*	[0..1]	±		2272
	Commodity *<Cmmdty>*	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone *<NrgyDlvryPtOrZone>*	[0..*]		C62	2273
	Value1 *<Val1>*	[0..1]	±		2273
	Value2 *<Val2>*	[0..1]	±		2274
	EnergyInterConnectionPoint *<NrgyIntrCnnctnPt>*	[0..1]		C62	2274
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275
	EnergyLoadType *<NrgyLdTp>*	[0..1]		C63	2275
	Value1 *<Val1>*	[0..1]	CodeSet		2275
	Value2 *<Val2>*	[0..1]	CodeSet		2276
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C64	2276
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280
	EnergyDuration *<NrgyDrtn>*	[0..1]		C68	2280

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281
	EnergyWeekDay *<NrgyWkDay>*	[0..*]		C69	2281
	Value1 *<Val1>*	[0..1]	CodeSet		2282
	Value2 *<Val2>*	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity *<NrgyDlvryCpcty>*	[0..1]		C29	2283
	Value1 *<Val1>*	[0..1]	Quantity		2283
	Value2 *<Val2>*	[0..1]	Quantity		2283
	EnergyQuantityUnit *<NrgyQtyUnit>*	[0..1]		C70	2284
	Value1 *<Val1>*	[0..1]	±		2284
	Value2 *<Val2>*	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity *<NrgyPricTmIntrvlQty>*	[0..1]		C16	2284
	Value1 *<Val1>*	[0..1]	±		2285
	Value2 *<Val2>*	[0..1]	±		2285
	OptionType *<OptnTp>*	[0..1]		C71	2285
	Value1 *<Val1>*	[0..1]	CodeSet		2286
	Value2 *<Val2>*	[0..1]	CodeSet		2286
	OptionExerciseStyle *<OptnExrcStyle>*	[0..*]		C72	2286
	Value1 *<Val1>*	[0..1]	CodeSet		2287
	Value2 *<Val2>*	[0..1]	CodeSet		2287
	OptionStrikePrice *<OptnStrkPric>*	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate *<OptnStrkPricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate *<OptnStrkPricSchdlUadjstdEndDt>*	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount *<OptnStrkPricSchdlAmt>*	[0..*]	±	C73	2289
	OptionPremiumAmount *<OptnPrmAmt>*	[0..1]		C74	2289
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	2290
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	2290
	OptionPremiumPaymentDate *<OptnPrmPmtDt>*	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying *<OptnMtrtyDtOfUndrlyg>*	[0..1]	±	C43	2291

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CreditSeniority *<CdtSnrty>*	[0..1]		C75	2292
	Value1 *<Val1>*	[0..1]	CodeSet		2292
	Value2 *<Val2>*	[0..1]	CodeSet		2292
	CreditReferenceParty *<CdtRefPty>*	[0..1]		C76	2293
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293
	CreditSeries *<CdtSrs>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2294
	Value2 *<Val2>*	[0..1]	Quantity		2294
	CreditVersion *<CdtVrsn>*	[0..1]		C77	2294
	Value1 *<Val1>*	[0..1]	Quantity		2295
	Value2 *<Val2>*	[0..1]	Quantity		2295
	CreditIndexFactor *<CdtIndxFctr>*	[0..1]	±	C78	2295
	CreditTranche *<CdtTrch>*	[0..1]		C79	2295
	Value1 *<Val1>*	[0..1]	±		2296
	Value2 *<Val2>*	[0..1]	±		2296
	Level *<Lvl>*	[0..1]	±		2297

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyMatchingCriteria Must be present
 Or    /ValuationMatchingCriteria Must be present
 Or    /ContractMatchingCriteria Must be present
 Or    /TransactionMatchingCriteria Must be present
```

6.4.1.2.4.3.2.1 CounterpartyMatchingCriteria <CtrPtyMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a counterparty.

Impacted by: C11 "OneElementPresentRule"

CounterpartyMatchingCriteria <CtrPtyMtchgCrit> contains the following **CounterpartyMatchingCriteria6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C12	2130
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C13	2131
	DirectionOrSide <*DrctnOrSd*>	[0..1]		C14	2131
	Value1 <*Val1*>	[0..1]			2132
{Or	**Direction** <*Drctn*>	[1..1]			2132
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2133
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2133
	Value2 <*Val2*>	[0..1]			2133
{Or	**Direction** <*Drctn*>	[1..1]			2134
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2134
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2135

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /DirectionOrSide Must be present
```

6.4.1.2.4.3.2.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the reporting counterparties are matching or not.

Impacted by: C12 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "CompareOrganisationIdentification6" on page 3055 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3055
	Value2 <*Val2*>	[0..1]	±		3056

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.1.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the other counterparties are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "CompareOrganisationIdentification7" on page 3050 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3051
	Value2 <*Val2*>	[0..1]	±		3051

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.1.3 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Specifies whether the information on the direction and side of leg are matching or not.

Impacted by: C14 "OneElementPresentRule"

DirectionOrSide <DrctnOrSd> contains the following **CompareLegDirection2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			2132
{Or	**Direction** <*Drctn*>	[1..1]			2132
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2133
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2133
	Value2 <*Val2*>	[0..1]			2133
{Or	**Direction** <*Drctn*>	[1..1]			2134
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2134
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2135

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.1.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** <*Drctn*>	[1..1]			2132
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2133
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2133

6.4.1.2.4.3.2.1.3.1.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2133
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2133

6.4.1.2.4.3.2.1.3.1.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

6.4.1.2.4.3.2.1.3.1.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

6.4.1.2.4.3.2.1.3.1.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

6.4.1.2.4.3.2.1.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **Direction4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2134
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2135

6.4.1.2.4.3.2.1.3.2.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2134
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2134

6.4.1.2.4.3.2.1.3.2.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

6.4.1.2.4.3.2.1.3.2.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.

CodeName	Name	Definition
TAKE	Taker	Indicates the initiator of the trade.

6.4.1.2.4.3.2.1.3.2.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

6.4.1.2.4.3.2.2 ValuationMatchingCriteria <ValtnMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a contract valuation.

Impacted by: C15 "OneElementPresentRule"

ValuationMatchingCriteria <ValtnMtchgCrit> contains the following **ValuationMatchingCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]		C16	2135
	Value1 <*Val1*>	[0..1]	±		2136
	Value2 <*Val2*>	[0..1]	±		2136
	Type <*Tp*>	[0..1]		C17	2136
	Value1 <*Val1*>	[0..1]	CodeSet		2137
	Value2 <*Val2*>	[0..1]	CodeSet		2137

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /Type Must be present
```

6.4.1.2.4.3.2.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Specifies whether the information on the contract values are matching or not.

Impacted by: C16 "OneElementPresentRule"

ContractValue <CtrctVal> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2136
	Value2 <*Val2*>	[0..1]	±		2136

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.2.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.2.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies whether the information on the valuation methods are matching or not.

Impacted by: C17 "OneElementPresentRule"

Type <Tp> contains the following **CompareValuationType1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2137
	Value2 *<Val2>*	[0..1]	CodeSet		2137

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.2.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ValuationType1Code" on page 3140

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

6.4.1.2.4.3.2.2.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ValuationType1Code" on page 3140

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

6.4.1.2.4.3.2.3 ContractMatchingCriteria <CtrctMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a contract.

Impacted by: C18 "OneElementPresentRule"

ContractMatchingCriteria <CtrctMtchgCrit> contains the following **ContractMatchingCriteria3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	±		2140
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]			2140
	Value1 *<Val1>*	[0..1]	±		2141
	Value2 *<Val2>*	[0..1]	±		2141
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	±		2141
	ProductClassification *<PdctClssfctn>*	[0..1]	±	C19	2141
	ContractType *<CtrctTp>*	[0..1]		C20	2142
	Value1 *<Val1>*	[0..1]	CodeSet		2142
	Value2 *<Val2>*	[0..1]	CodeSet		2143
	AssetClass *<AsstClss>*	[0..1]		C21	2143
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	±	C22	2144
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]		C23	2145
	Value1 *<Val1>*	[0..1]			2147
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Index** <*Indx*>	[1..1]		C25	2161
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2162
	Name <*Nm*>	[0..1]	Text		2162
	Index <*Indx*>	[0..1]	CodeSet		2162
Or	**Other** <*Othr*>	[1..1]			2162
	Identification <*Id*>	[1..1]	Text		2162
	Source <*Src*>	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** <*IdNotAvlbl*>	[1..1]	CodeSet		2162
	SettlementCurrency <*SttlmCcy*>	[0..1]		C26	2163
	Value1 <*Val1*>	[0..1]	CodeSet	C2	2163
	Value2 <*Val2*>	[0..1]	CodeSet	C2	2163
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C26	2164
	Value1 <*Val1*>	[0..1]	CodeSet	C2	2164
	Value2 <*Val2*>	[0..1]	CodeSet	C2	2164

Constraints

- **OneElementPresentRule**

  At least one element must be present.

6.4.1.2.4.3.2.3.1 ISIN <ISIN>

Presence: [0..1]

Definition: Specifies whether the information on the ISINs are matching or not.

ISIN <ISIN> contains the following elements (see "CompareISINIdentifier2" on page 3049 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3049
	Value2 <*Val2*>	[0..1]	IdentifierSet		3049

6.4.1.2.4.3.2.3.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Unique Product Identifiers are matching or not.

UniqueProductIdentifier <UnqPdctIdr> contains the following **CompareUniqueProductIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2141
	Value2 <*Val2*>	[0..1]	±		2141

6.4.1.2.4.3.2.3.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

6.4.1.2.4.3.2.3.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

6.4.1.2.4.3.2.3.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Specifies whether the information on the AIIs are matching or not.

AlternativeInstrumentIdentification <AltrntvInstrmId> contains the following elements (see "CompareText1" on page 3045 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		3045
	Value2 <*Val2*>	[0..1]	Text		3045

6.4.1.2.4.3.2.3.4 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies whether the values defined as CFI (Classification of Financial Instruments-ISO 10962) identifier are matching or not.

Impacted by: C19 "OneElementPresentRule"

ProductClassification <PdctClssfctn> contains the following elements (see "CompareCFIIdentifier3" on page 3050 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3050
	Value2 <*Val2*>	[0..1]	IdentifierSet		3050

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.5 ContractType <CtrctTp>

Presence: [0..1]

Definition: Specifies whether the information on the contract types are matching or not.

Impacted by: C20 "OneElementPresentRule"

ContractType <CtrctTp> contains the following **CompareFinancialInstrumentContractType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2142
	Value2 <*Val2*>	[0..1]	CodeSet		2143

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.

CodeName	Name	Definition
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

6.4.1.2.4.3.2.3.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

6.4.1.2.4.3.2.3.6 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies whether the information on the asset classes are matching or not.

Impacted by: C21 "OneElementPresentRule"

AssetClass <AsstClss> contains the following **CompareAssetClass1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2144
	Value2 *<Val2>*	[0..1]	CodeSet		2144

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

6.4.1.2.4.3.2.3.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

6.4.1.2.4.3.2.3.7 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Specifies whether the information on the derivatives based on crypto assets are matching or not.

Impacted by: C22 "OneElementPresentRule"

DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst> contains the following elements (see "CompareTrueFalseIndicator3" on page 3044 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		3045
	Value2 <*Val2*>	[0..1]	Indicator		3045

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.8 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Specifies whether the information on the underlying instruments are matching or not.

Impacted by: C23 "OneElementPresentRule"

UnderlyingInstrument <UndrlygInstrm> contains the following **CompareUnderlyingInstrument3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			2147
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154
	Value2 *<Val2>*	[0..1]			2155
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2148
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2149
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2149
Or	**Basket** *<Bskt>*	[1..1]		C24	2149
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153
Or	**Index** *<Indx>*	[1..1]		C25	2153
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2154
	Name *<Nm>*	[0..1]	Text		2154
	Index *<Indx>*	[0..1]	CodeSet		2154
Or	**Other** *<Othr>*	[1..1]			2154
	Identification *<Id>*	[1..1]	Text		2154
	Source *<Src>*	[1..1]	Text		2154
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2154

6.4.1.2.4.3.2.3.8.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

6.4.1.2.4.3.2.3.8.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.3.8.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

6.4.1.2.4.3.2.3.8.1.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C24 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		2150
	Identification *<Id>*	[0..1]	Text		2150
	Constituents *<Cnsttnts>*	[0..*]			2150
	InstrumentIdentification *<InstrmId>*	[1..1]			2151
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2152
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2152
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2152
	Identification *<Id>*	[1..1]	Text		2152
	Source *<Src>*	[1..1]	Text		2152
	Quantity *<Qty>*	[0..1]	Quantity		2152
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2152
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2153
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2153

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

6.4.1.2.4.3.2.3.8.1.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

6.4.1.2.4.3.2.3.8.1.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.3.8.1.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			2151
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2152
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2152
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2152
	Identification <*Id*>	[1..1]	Text		2152
	Source <*Src*>	[1..1]	Text		2152
	Quantity <*Qty*>	[0..1]	Quantity		2152
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2152
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2153
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2153

6.4.1.2.4.3.2.3.8.1.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2151
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2152
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2152
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2152
	Identification <*Id*>	[1..1]	Text		2152
	Source <*Src*>	[1..1]	Text		2152

6.4.1.2.4.3.2.3.8.1.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

6.4.1.2.4.3.2.3.8.1.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.3.8.1.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

6.4.1.2.4.3.2.3.8.1.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2152
	Source <*Src*>	[1..1]	Text		2152

6.4.1.2.4.3.2.3.8.1.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

6.4.1.2.4.3.2.3.8.1.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

6.4.1.2.4.3.2.3.8.1.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.3.8.1.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2153
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2153

6.4.1.2.4.3.2.3.8.1.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

6.4.1.2.4.3.2.3.8.1.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

6.4.1.2.4.3.2.3.8.1.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C25 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2154
	Name <*Nm*>	[0..1]	Text		2154
	Index <*Indx*>	[0..1]	CodeSet		2154

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

6.4.1.2.4.3.2.3.8.1.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

6.4.1.2.4.3.2.3.8.1.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.3.8.1.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

6.4.1.2.4.3.2.3.8.1.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2154
	Source <*Src*>	[1..1]	Text		2154

6.4.1.2.4.3.2.3.8.1.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

6.4.1.2.4.3.2.3.8.1.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

6.4.1.2.4.3.2.3.8.1.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

6.4.1.2.4.3.2.3.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2156
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2157
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2157
Or	**Basket** *<Bskt>*	[1..1]		C24	2157
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161
Or	**Index** *<Indx>*	[1..1]		C25	2161
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2162
	Name *<Nm>*	[0..1]	Text		2162
	Index *<Indx>*	[0..1]	CodeSet		2162
Or	**Other** *<Othr>*	[1..1]			2162
	Identification *<Id>*	[1..1]	Text		2162
	Source *<Src>*	[1..1]	Text		2162
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2162

6.4.1.2.4.3.2.3.8.2.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one

exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

6.4.1.2.4.3.2.3.8.2.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.3.8.2.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

6.4.1.2.4.3.2.3.8.2.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C24 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		2158
	Identification *<Id>*	[0..1]	Text		2158
	Constituents *<Cnsttnts>*	[0..*]			2158
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

6.4.1.2.4.3.2.3.8.2.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

6.4.1.2.4.3.2.3.8.2.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.3.8.2.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			2159
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160
	Quantity *<Qty>*	[0..1]	Quantity		2160
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2160
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2161
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2161

6.4.1.2.4.3.2.3.8.2.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2159
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2160
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2160
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2160
	Identification *<Id>*	[1..1]	Text		2160
	Source *<Src>*	[1..1]	Text		2160

6.4.1.2.4.3.2.3.8.2.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

6.4.1.2.4.3.2.3.8.2.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.3.8.2.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

6.4.1.2.4.3.2.3.8.2.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2160
	Source <*Src*>	[1..1]	Text		2160

6.4.1.2.4.3.2.3.8.2.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

6.4.1.2.4.3.2.3.8.2.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

6.4.1.2.4.3.2.3.8.2.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.3.8.2.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2161
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2161

6.4.1.2.4.3.2.3.8.2.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

6.4.1.2.4.3.2.3.8.2.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

6.4.1.2.4.3.2.3.8.2.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C25 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2162
	Name <*Nm*>	[0..1]	Text		2162
	Index <*Indx*>	[0..1]	CodeSet		2162

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

6.4.1.2.4.3.2.3.8.2.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

6.4.1.2.4.3.2.3.8.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.3.8.2.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

6.4.1.2.4.3.2.3.8.2.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2162
	Source <*Src*>	[1..1]	Text		2162

6.4.1.2.4.3.2.3.8.2.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

6.4.1.2.4.3.2.3.8.2.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

6.4.1.2.4.3.2.3.8.2.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

6.4.1.2.4.3.2.3.9 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies whether the information on the settlement currency are matching or not.

Impacted by: C26 "OneElementPresentRule"

SettlementCurrency <SttlmCcy> contains the following **CompareActiveOrHistoricCurrencyCode1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C2	2163
	Value2 <*Val2*>	[0..1]	CodeSet	C2	2163

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

6.4.1.2.4.3.2.3.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

6.4.1.2.4.3.2.3.10 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the settlement currency second legs are matching or not.

Impacted by: C26 "OneElementPresentRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CompareActiveOrHistoricCurrencyCode1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C2	2164
	Value2 <*Val2*>	[0..1]	CodeSet	C2	2164

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.3.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

6.4.1.2.4.3.2.3.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

6.4.1.2.4.3.2.4 TransactionMatchingCriteria <TxMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a transaction.

TransactionMatchingCriteria <TxMtchgCrit> contains the following **TransactionMatchingCriteria6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	±	C27	2177
	UniqueTransactionIdentifier *<UnqTxIdr>*	[0..1]		C28	2177
	Value1 *<Val1>*	[0..1]	±		2178
	Value2 *<Val2>*	[0..1]	±		2178
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..1]		C28	2178
	Value1 *<Val1>*	[0..1]	±		2179
	Value2 *<Val2>*	[0..1]	±		2179
	SubsequentPositionUniqueTransactionIdentifier *<SbsqntPosUnqTxIdr>*	[0..1]		C28	2179
	Value1 *<Val1>*	[0..1]	±		2180
	Value2 *<Val2>*	[0..1]	±		2180
	Delta *<Dlta>*	[0..1]		C29	2180
	Value1 *<Val1>*	[0..1]	Quantity		2181
	Value2 *<Val2>*	[0..1]	Quantity		2181
	TradeConfirmation *<TradConf>*	[0..1]		C30	2181
	Value1 *<Val1>*	[0..1]	±		2181
	Value2 *<Val2>*	[0..1]	±		2182
	TradeClearingObligation *<TradClrOblgtn>*	[0..1]		C32	2182
	Value1 *<Val1>*	[0..1]	CodeSet		2182
	Value2 *<Val2>*	[0..1]	CodeSet		2183
	TradeClearingStatus *<TradClrSts>*	[0..1]		C33	2183
	Value1 *<Val1>*	[0..1]			2186
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]		C36	2206
	Value1 *<Val1>*	[0..1]			2206
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	Value2 *<Val2>*	[0..1]			2207
{Or	**Type** *<Tp>*	[1..1]	CodeSet		2207
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2207
	MasterAgreementVersion *<MstrAgrmtVrsn>*	[0..1]		C37	2207
	Value1 *<Val1>*	[0..1]	Text		2208
	Value2 *<Val2>*	[0..1]	Text		2208
	IntraGroup *<IntraGrp>*	[0..1]	±	C22	2208
	PostTradeRiskReduction *<PstTradRskRdctn>*	[0..1]		C38	2208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			2209
	Technique *<Tchnq>*	[0..1]	CodeSet		2209
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2210
	Value2 *<Val2>*	[0..1]			2210
	Technique *<Tchnq>*	[0..1]	CodeSet		2210
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2211
	DerivativeEvent *<DerivEvt>*	[0..1]		C39	2211
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218
	PlatformIdentifier *<PltfmIdr>*	[0..1]	±	C41	2218
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	±	C42	2219
	EffectiveDate *<FctvDt>*	[0..1]	±	C43	2219
	ExpirationDate *<XprtnDt>*	[0..1]	±	C43	2220
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	±	C43	2220
	SettlementDate *<SttlmDt>*	[0..*]	±	C43	2221

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryType *<DlvryTp>*	[0..1]		C44	2221
	Value1 *<Val1>*	[0..1]	CodeSet		2221
	Value2 *<Val2>*	[0..1]	CodeSet		2222
	TransactionPrice *<TxPric>*	[0..1]	±	C45	2222
	PriceScheduleUnadjustedEffectiveDate *<PricSchdlUadjstdFctvDt>*	[0..*]	±	C43	2222
	PriceScheduleUnadjustedEndDate *<PricSchdlUadjstdEndDt>*	[0..*]	±	C43	2223
	TransactionSchedulePrice *<TxSchdlPric>*	[0..*]	±	C45	2223
	PackagePrice *<PackgPric>*	[0..1]	±	C45	2224
	NotionalAmountFirstLeg *<NtnlAmtFrstLeg>*	[0..1]		C16	2224
	Value1 *<Val1>*	[0..1]	±		2225
	Value2 *<Val2>*	[0..1]	±		2225
	NotionalAmountFirstLegUnadjustedEffectiveDate *<NtnlAmtFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2225
	NotionalAmountFirstLegUnadjustedEndDate *<NtnlAmtFrstLegUadjstdEndDt>*	[0..*]	±	C43	2226
	NotionalAmountFirstLegScheduleAmount *<NtnlAmtFrstLegSchdlAmt>*	[0..*]		C16	2226
	Value1 *<Val1>*	[0..1]	±		2226
	Value2 *<Val2>*	[0..1]	±		2227
	NotionalQuantityFirstLeg *<NtnlQtyFrstLeg>*	[0..1]		C29	2227
	Value1 *<Val1>*	[0..1]	Quantity		2227
	Value2 *<Val2>*	[0..1]	Quantity		2227
	NotionalQuantityFirstLegUnadjustedEffectiveDate *<NtnlQtyFrstLegUadjstdFctvDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegUnadjustedEndDate *<NtnlQtyFrstLegUadjstdEndDt>*	[0..*]	±	C43	2228
	NotionalQuantityFirstLegScheduleQuantity *<NtnlQtyFrstLegSchdlQty>*	[0..*]		C29	2228
	Value1 *<Val1>*	[0..1]	Quantity		2229
	Value2 *<Val2>*	[0..1]	Quantity		2229
	NotionalAmountSecondLeg *<NtnlAmtScndLeg>*	[0..1]		C47	2229
	Value1 *<Val1>*	[0..1]		C48	2230
	Amount *<Amt>*	[0..1]	±		2231
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234
	NotionalAmountSecondLegUnadjustedEffectiveDate *<NtnlAmtScndLegUadjstdFctvDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegUnadjustedEndDate *<NtnlAmtScndLegUadjstdEndDt>*	[0..*]	±	C43	2235
	NotionalAmountSecondLegScheduleAmount *<NtnlAmtScndLegSchdlAmt>*	[0..*]		C16	2235
	Value1 *<Val1>*	[0..1]	±		2236
	Value2 *<Val2>*	[0..1]	±		2236
	NotionalQuantitySecondLeg *<NtnlQtyScndLeg>*	[0..1]		C29	2236
	Value1 *<Val1>*	[0..1]	Quantity		2237
	Value2 *<Val2>*	[0..1]	Quantity		2237
	NotionalQuantitySecondLegUnadjustedEffectiveDate *<NtnlQtyScndLegUadjstdFctvDt>*	[0..*]	±	C43	2237
	NotionalQuantitySecondLegUnadjustedEndDate *<NtnlQtyScndLegUadjstdEndDt>*	[0..*]	±	C43	2238
	NotionalQuantitySecondLegScheduleQuantity *<NtnlQtyScndLegSchdlQty>*	[0..*]		C29	2238
	Value1 *<Val1>*	[0..1]	Quantity		2238
	Value2 *<Val2>*	[0..1]	Quantity		2239
	OtherPayment *<OthrPmt>*	[0..*]		C49	2239
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C50	2239
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	2240

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	2241
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	2242
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	2242
	InterestFixedRateFirstLeg *<IntrstFxdRateFrstLeg>*	[0..1]		C51	2243
	Value1 *<Val1>*	[0..1]	±		2243
	Value2 *<Val2>*	[0..1]	±		2243
	InterestFixedRateFirstLegDayCount *<IntrstFxdRateFrstLegDayCnt>*	[0..1]		C52	2244
	Value1 *<Val1>*	[0..1]	±		2244
	Value2 *<Val2>*	[0..1]	±		2244
	InterestFixedRateFirstLegPaymentFrequencyUnit *<IntrstFxdRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2245
	Value1 *<Val1>*	[0..1]	CodeSet		2245
	Value2 *<Val2>*	[0..1]	CodeSet		2246
	InterestFixedRateFirstLegPaymentFrequencyValue *<IntrstFxdRateFrstLegPmtFrqcyVal>*	[0..1]	±	C54	2246
	InterestFloatingRateFirstLegIdentification *<IntrstFltgRateFrstLegId>*	[0..1]	±	C55	2247
	InterestFloatingRateFirstLegCode *<IntrstFltgRateFrstLegCd>*	[0..1]		C56	2247
	Value1 *<Val1>*	[0..1]	CodeSet		2247
	Value2 *<Val2>*	[0..1]	CodeSet		2248
	InterestFloatingRateFirstLegName *<IntrstFltgRateFrstLegNm>*	[0..1]		C57	2248
	Value1 *<Val1>*	[0..1]	Text		2248
	Value2 *<Val2>*	[0..1]	Text		2248
	InterestFloatingRateFirstLegDayCount *<IntrstFltgRateFrstLegDayCnt>*	[0..1]		C52	2248
	Value1 *<Val1>*	[0..1]	±		2249
	Value2 *<Val2>*	[0..1]	±		2249
	InterestFloatingRateFirstLegPaymentFrequencyUnit *<IntrstFltgRateFrstLegPmtFrqcyUnit>*	[0..1]		C53	2249
	Value1 *<Val1>*	[0..1]	CodeSet		2250
	Value2 *<Val2>*	[0..1]	CodeSet		2250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateFirstLegPaymentFrequencyValue <*IntrstFltgRateFrstLegPmtFrqcyVal*>	[0..1]	±	C54	2251
	InterestFloatingRateFirstLegReferencePeriodUnit <*IntrstFltgRateFrstLegRefPrdUnit*>	[0..1]		C53	2251
	Value1 <*Val1*>	[0..1]	CodeSet		2252
	Value2 <*Val2*>	[0..1]	CodeSet		2252
	InterestFloatingRateFirstLegReferencePeriodValue <*IntrstFltgRateFrstLegRefPrdVal*>	[0..1]	±	C54	2253
	InterestFloatingRateFirstLegResetFrequencyUnit <*IntrstFltgRateFrstLegRstFrqcyUnit*>	[0..1]		C53	2253
	Value1 <*Val1*>	[0..1]	CodeSet		2253
	Value2 <*Val2*>	[0..1]	CodeSet		2254
	InterestFloatingRateFirstLegResetFrequencyValue <*IntrstFltgRateFrstLegRstFrqcyVal*>	[0..1]	±	C54	2254
	InterestFloatingRateFirstLegSpread <*IntrstFltgRateFrstLegSprd*>	[0..1]		C58	2255
	Value1 <*Val1*>	[0..1]	±		2255
	Value2 <*Val2*>	[0..1]	±		2256
	InterestRateFixedSecondLeg <*IntrstRateFxdScndLeg*>	[0..1]		C51	2256
	Value1 <*Val1*>	[0..1]	±		2256
	Value2 <*Val2*>	[0..1]	±		2257
	InterestFixedRateSecondLegDayCount <*IntrstFxdRateScndLegDayCnt*>	[0..1]		C52	2257
	Value1 <*Val1*>	[0..1]	±		2257
	Value2 <*Val2*>	[0..1]	±		2258
	InterestFixedRateSecondLegPaymentFrequencyUnit <*IntrstFxdRateScndLegPmtFrqcyUnit*>	[0..1]		C53	2258
	Value1 <*Val1*>	[0..1]	CodeSet		2258
	Value2 <*Val2*>	[0..1]	CodeSet		2259
	InterestFixedRateSecondLegPaymentFrequencyValue <*IntrstFxdRateScndLegPmtFrqcyVal*>	[0..1]	±	C54	2259
	InterestFloatingRateSecondLegIdentification <*IntrstFltgRateScndLegId*>	[0..1]	±	C55	2260
	InterestFloatingRateSecondLegCode <*IntrstFltgRateScndLegCd*>	[0..1]		C56	2260
	Value1 <*Val1*>	[0..1]	CodeSet		2261
	Value2 <*Val2*>	[0..1]	CodeSet		2261
	InterestFloatingRateSecondLegName <*IntrstFltgRateScndLegNm*>	[0..1]		C57	2261

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		2261
	Value2 <*Val2*>	[0..1]	Text		2261
	InterestFloatingRateSecondLegDayCount <*IntrstFltgRateScndLegDayCnt*>	[0..1]		C52	2262
	Value1 <*Val1*>	[0..1]	±		2262
	Value2 <*Val2*>	[0..1]	±		2262
	InterestFloatingRateSecondLegPaymentFrequencyUnit <*IntrstFltgRateScndLegPmtFrqcyUnit*>	[0..1]		C53	2263
	Value1 <*Val1*>	[0..1]	CodeSet		2263
	Value2 <*Val2*>	[0..1]	CodeSet		2263
	InterestFloatingRateSecondLegPaymentFrequencyValue <*IntrstFltgRateScndLegPmtFrqcyVal*>	[0..1]	±	C54	2264
	InterestFloatingRateSecondLegReferencePeriodUnit <*IntrstFltgRateScndLegRefPrdUnit*>	[0..1]		C53	2264
	Value1 <*Val1*>	[0..1]	CodeSet		2265
	Value2 <*Val2*>	[0..1]	CodeSet		2265
	InterestFloatingRateSecondLegReferencePeriodValue <*IntrstFltgRateScndLegRefPrdVal*>	[0..1]	±	C54	2266
	InterestFloatingRateSecondLegResetFrequencyUnit <*IntrstFltgRateScndLegRstFrqcyUnit*>	[0..1]		C53	2266
	Value1 <*Val1*>	[0..1]	CodeSet		2267
	Value2 <*Val2*>	[0..1]	CodeSet		2267
	InterestFloatingRateSecondLegResetFrequencyValue <*IntrstFltgRateScndLegRstFrqcyVal*>	[0..1]	±	C54	2268
	InterestFloatingRateSecondLegSpread <*IntrstFltgRateScndLegSprd*>	[0..1]		C58	2268
	Value1 <*Val1*>	[0..1]	±		2269
	Value2 <*Val2*>	[0..1]	±		2269
	PackageSpread <*PackgSprd*>	[0..1]		C58	2269
	Value1 <*Val1*>	[0..1]	±		2270
	Value2 <*Val2*>	[0..1]	±		2270
	CurrencyExchangeRate <*CcyXchgRate*>	[0..1]		C59	2270
	Value1 <*Val1*>	[0..1]	Rate		2271
	Value2 <*Val2*>	[0..1]	Rate		2271
	CurrencyForwardExchangeRate <*CcyFwdXchgRate*>	[0..1]		C59	2271
	Value1 <*Val1*>	[0..1]	Rate		2271

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Rate		2271
	CurrencyExchangeRateBasis <*CcyXchgRateBsis*>	[0..1]		C60	2272
	Value1 <*Val1*>	[0..1]	±		2272
	Value2 <*Val2*>	[0..1]	±		2272
	Commodity <*Cmmdty*>	[0..1]	±	C61	2273
	EnergyDeliveryPointOrZone <*NrgyDlvryPtOrZone*>	[0..*]		C62	2273
	Value1 <*Val1*>	[0..1]	±		2273
	Value2 <*Val2*>	[0..1]	±		2274
	EnergyInterConnectionPoint <*NrgyIntrCnnctnPt*>	[0..1]		C62	2274
	Value1 <*Val1*>	[0..1]	±		2274
	Value2 <*Val2*>	[0..1]	±		2275
	EnergyLoadType <*NrgyLdTp*>	[0..1]		C63	2275
	Value1 <*Val1*>	[0..1]	CodeSet		2275
	Value2 <*Val2*>	[0..1]	CodeSet		2276
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C64	2276
	EnergyDeliveryInterval <*NrgyDlvryIntrvl*>	[0..*]		C65	2277
	Value1 <*Val1*>	[0..1]	±	C66	2278
	Value2 <*Val2*>	[0..1]	±	C66	2278
	EnergyDate <*NrgyDt*>	[0..1]		C67	2279
	Value1 <*Val1*>	[0..1]			2279
	FromDate <*FrDt*>	[0..1]	Date		2279
	ToDate <*ToDt*>	[0..1]	Date		2280
	Value2 <*Val2*>	[0..1]			2280
	FromDate <*FrDt*>	[0..1]	Date		2280
	ToDate <*ToDt*>	[0..1]	Date		2280
	EnergyDuration <*NrgyDrtn*>	[0..1]		C68	2280
	Value1 <*Val1*>	[0..1]	CodeSet		2281
	Value2 <*Val2*>	[0..1]	CodeSet		2281
	EnergyWeekDay <*NrgyWkDay*>	[0..*]		C69	2281
	Value1 <*Val1*>	[0..1]	CodeSet		2282
	Value2 <*Val2*>	[0..1]	CodeSet		2282

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyDeliveryCapacity <NrgyDlvryCpcty>	[0..1]		C29	2283
	Value1 <Val1>	[0..1]	Quantity		2283
	Value2 <Val2>	[0..1]	Quantity		2283
	EnergyQuantityUnit <NrgyQtyUnit>	[0..1]		C70	2284
	Value1 <Val1>	[0..1]	±		2284
	Value2 <Val2>	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>	[0..1]		C16	2284
	Value1 <Val1>	[0..1]	±		2285
	Value2 <Val2>	[0..1]	±		2285
	OptionType <OptnTp>	[0..1]		C71	2285
	Value1 <Val1>	[0..1]	CodeSet		2286
	Value2 <Val2>	[0..1]	CodeSet		2286
	OptionExerciseStyle <OptnExrcStyle>	[0..*]		C72	2286
	Value1 <Val1>	[0..1]	CodeSet		2287
	Value2 <Val2>	[0..1]	CodeSet		2287
	OptionStrikePrice <OptnStrkPric>	[0..1]	±	C73	2288
	OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>	[0..*]	±	C43	2288
	OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>	[0..*]	±	C43	2288
	OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>	[0..*]	±	C73	2289
	OptionPremiumAmount <OptnPrmAmt>	[0..1]		C74	2289
	Value1 <Val1>	[0..1]	Amount	C1, C5	2290
	Value2 <Val2>	[0..1]	Amount	C1, C5	2290
	OptionPremiumPaymentDate <OptnPrmPmtDt>	[0..1]	±	C43	2291
	OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>	[0..1]	±	C43	2291
	CreditSeniority <CdtSnrty>	[0..1]		C75	2292
	Value1 <Val1>	[0..1]	CodeSet		2292
	Value2 <Val2>	[0..1]	CodeSet		2292
	CreditReferenceParty <CdtRefPty>	[0..1]		C76	2293
	Value1 <Val1>	[0..1]	±		2293

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	±		2293
	CreditSeries <*CdtSrs*>	[0..1]		C77	2294
	Value1 <*Val1*>	[0..1]	Quantity		2294
	Value2 <*Val2*>	[0..1]	Quantity		2294
	CreditVersion <*CdtVrsn*>	[0..1]		C77	2294
	Value1 <*Val1*>	[0..1]	Quantity		2295
	Value2 <*Val2*>	[0..1]	Quantity		2295
	CreditIndexFactor <*CdtIndxFctr*>	[0..1]	±	C78	2295
	CreditTranche <*CdtTrch*>	[0..1]		C79	2295
	Value1 <*Val1*>	[0..1]	±		2296
	Value2 <*Val2*>	[0..1]	±		2296
	Level <*Lvl*>	[0..1]	±		2297

6.4.1.2.4.3.2.4.1 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Specifies whether the information on the reporting tracking numbers are matching or not.

Impacted by: C27 "OneElementPresentRule"

ReportTrackingNumber <RptTrckgNb> contains the following elements (see "CompareText2" on page 3054 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		3055
	Value2 <*Val2*>	[0..1]	Text		3055

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.2 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

UniqueTransactionIdentifier <UnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2178
	Value2 *<Val2>*	[0..1]	±		2178

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.3 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Prior Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

PriorUniqueTransactionIdentifier <PrrUnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2179
	Value2 *<Val2>*	[0..1]	±		2179

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.4 SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Subsequent Position Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2180
	Value2 *<Val2>*	[0..1]	±		2180

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.5 Delta <Dlta>

Presence: [0..1]

Definition: Specifies whether the information on the delta are matching or not.

Impacted by: C29 "OneElementPresentRule"

Delta <Dlta> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		2181
	Value2 <*Val2*>	[0..1]	Quantity		2181

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.6 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the information on the trade confirmations are matching or not.

Impacted by: C30 "OneElementPresentRule"

TradeConfirmation <TradConf> contains the following **CompareTradeConfirmation2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2181
	Value2 <*Val2*>	[0..1]	±		2182

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "TradeConfirmation3Choice" on page 3023 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±	C31	3023
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3023

6.4.1.2.4.3.2.4.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "TradeConfirmation3Choice" on page 3023 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±	C31	3023
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3023

6.4.1.2.4.3.2.4.7 TradeClearingObligation <TradClrOblgtn>

Presence: [0..1]

Definition: Specifies whether the information on the trade clearing obligations are matching or not.

Impacted by: C32 "OneElementPresentRule"

TradeClearingObligation <TradClrOblgtn> contains the following **CompareTradeClearingObligation1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2182
	Value2 <*Val2*>	[0..1]	CodeSet		2183

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

6.4.1.2.4.3.2.4.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

6.4.1.2.4.3.2.4.8 TradeClearingStatus <TradClrSts>

Presence: [0..1]

Definition: Specifies whether the information on the trade clearing statuses are matching or not.

Impacted by: C33 "OneElementPresentRule"

TradeClearingStatus <TradClrSts> contains the following **CompareTradeClearingStatus3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			2186
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196
	Value2 *<Val2>*	[0..1]			2196

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **Cleared23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			2187
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2191
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193
Or}	**NonCleared** *<NonClrd>*	[1..1]			2193
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196

6.4.1.2.4.3.2.4.8.1.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2188
Or}	**Details** *<Dtls>*	[1..1]		C34	2188
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190

6.4.1.2.4.3.2.4.8.1.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.1.2.4.3.2.4.8.1.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C34 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2189
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2189
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2189
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2189
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2190
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2190
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2190

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

6.4.1.2.4.3.2.4.8.1.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.1.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.1.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.1.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.8.1.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.8.1.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.1.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

6.4.1.2.4.3.2.4.8.1.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2191
Or}	**Details** *<Dtls>*	[1..1]		C35	2191
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193

6.4.1.2.4.3.2.4.8.1.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.1.2.4.3.2.4.8.1.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C35 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2192
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2192
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2192
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2192
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2193
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2193

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

6.4.1.2.4.3.2.4.8.1.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.1.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.1.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.1.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3065
Or}	Proprietary <*Prtry*>	[1..1]			3065
	Identification <*Id*>	[1..1]	Text		3065
	Issuer <*Issr*>	[0..1]	Text		3065

6.4.1.2.4.3.2.4.8.1.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3065
Or}	Proprietary <*Prtry*>	[1..1]			3065
	Identification <*Id*>	[1..1]	Text		3065
	Issuer <*Issr*>	[0..1]	Text		3065

6.4.1.2.4.3.2.4.8.1.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.1.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2194
Or}	**Counterparties** *<CtrPties>*	[1..1]			2194
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196

6.4.1.2.4.3.2.4.8.1.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.1.2.4.3.2.4.8.1.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2194
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2195
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2195
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2195
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2196

6.4.1.2.4.3.2.4.8.1.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		2195
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		2195

6.4.1.2.4.3.2.4.8.1.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

6.4.1.2.4.3.2.4.8.1.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.8.1.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		2195
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		2196

6.4.1.2.4.3.2.4.8.1.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

6.4.1.2.4.3.2.4.8.1.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **Cleared23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			2197
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2201
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203
Or}	**NonCleared** *<NonClrd>*	[1..1]			2203
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206

6.4.1.2.4.3.2.4.8.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2198
Or}	**Details** *<Dtls>*	[1..1]		C34	2198
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200

6.4.1.2.4.3.2.4.8.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.1.2.4.3.2.4.8.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C34 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2199
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2199
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2199
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2199
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2200
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2200
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2200

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

6.4.1.2.4.3.2.4.8.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.8.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

6.4.1.2.4.3.2.4.8.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

6.4.1.2.4.3.2.4.8.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2201
Or}	**Details** *<Dtls>*	[1..1]		C35	2201
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203

6.4.1.2.4.3.2.4.8.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.1.2.4.3.2.4.8.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C35 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2202
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2202
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2202
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2202
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2203
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2203

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

6.4.1.2.4.3.2.4.8.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

6.4.1.2.4.3.2.4.8.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3065
Or}	Proprietary <*Prtry*>	[1..1]			3065
	Identification <*Id*>	[1..1]	Text		3065
	Issuer <*Issr*>	[0..1]	Text		3065

6.4.1.2.4.3.2.4.8.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3065
Or}	Proprietary <*Prtry*>	[1..1]			3065
	Identification <*Id*>	[1..1]	Text		3065
	Issuer <*Issr*>	[0..1]	Text		3065

6.4.1.2.4.3.2.4.8.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.8.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2204
Or}	**Counterparties** *<CtrPties>*	[1..1]			2204
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206

6.4.1.2.4.3.2.4.8.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

6.4.1.2.4.3.2.4.8.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2204
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2205
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2205
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2205
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2206

6.4.1.2.4.3.2.4.8.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		2205
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		2205

6.4.1.2.4.3.2.4.8.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

6.4.1.2.4.3.2.4.8.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.8.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		2205
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		2206

6.4.1.2.4.3.2.4.8.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

6.4.1.2.4.3.2.4.8.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.9 MasterAgreementType <MstrAgrmtTp>

Presence: [0..1]

Definition: Specifies whether the information on the master agreement types are matching or not.

Impacted by: C36 "OneElementPresentRule"

MasterAgreementType <MstrAgrmtTp> contains the following **CompareMasterAgreementType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			2206
{Or	**Type** <*Tp*>	[1..1]	CodeSet		2207
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2207
	Value2 <*Val2*>	[0..1]			2207
{Or	**Type** <*Tp*>	[1..1]	CodeSet		2207
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2207

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Type** <*Tp*>	[1..1]	CodeSet		2207
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2207

6.4.1.2.4.3.2.4.9.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 3120

6.4.1.2.4.3.2.4.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 3149

6.4.1.2.4.3.2.4.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Type** <*Tp*>	[1..1]	CodeSet		2207
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2207

6.4.1.2.4.3.2.4.9.2.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 3120

6.4.1.2.4.3.2.4.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 3149

6.4.1.2.4.3.2.4.10 MasterAgreementVersion <MstrAgrmtVrsn>

Presence: [0..1]

Definition: Specifies whether the information on the master agreement versions are matching or not.

Impacted by: C37 "OneElementPresentRule"

MasterAgreementVersion <MstrAgrmtVrsn> contains the following **CompareMax50Text1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		2208
	Value2 <*Val2*>	[0..1]	Text		2208

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max50Text" on page 3149

6.4.1.2.4.3.2.4.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max50Text" on page 3149

6.4.1.2.4.3.2.4.11 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Specifies whether the information on the intra groups are matching or not.

Impacted by: C22 "OneElementPresentRule"

IntraGroup <IntraGrp> contains the following elements (see "CompareTrueFalseIndicator3" on page 3044 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		3045
	Value2 <*Val2*>	[0..1]	Indicator		3045

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.12 PostTradeRiskReduction <PstTradRskRdctn>

Presence: [0..1]

Definition: Specifies whether the information on the post trade risk reductions are matching or not.

Impacted by: C38 "OneElementPresentRule"

PostTradeRiskReduction <PstTradRskRdctn> contains the following **ComparePostTradeRiskReduction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			2209
	Technique <*Tchnq*>	[0..1]	CodeSet		2209
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		2210
	Value2 <*Val2*>	[0..1]			2210
	Technique <*Tchnq*>	[0..1]	CodeSet		2210
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		2211

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.12.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **PTRREvent3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[0..1]	CodeSet		2209
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		2210

6.4.1.2.4.3.2.4.12.1.1 Technique <Tchnq>

Presence: [0..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

6.4.1.2.4.3.2.4.12.1.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.12.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **PTRREvent3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[0..1]	CodeSet		2210
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		2211

6.4.1.2.4.3.2.4.12.2.1 Technique <Tchnq>

Presence: [0..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

6.4.1.2.4.3.2.4.12.2.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

6.4.1.2.4.3.2.4.13 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Specifies whether the information on the derivative event are matching or not.

Impacted by: C39 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **CompareDerivativeEvent1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]		C40	2212
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215
	Value2 *<Val2>*	[0..1]		C40	2215
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.13.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C40 "OneElementPresentRule"

Value1 <Val1> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		2213
	Identification *<Id>*	[0..1]			2214
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2214
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215
	TimeStamp *<TmStmp>*	[0..1]	±		2215
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2215

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

6.4.1.2.4.3.2.4.13.1.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

6.4.1.2.4.3.2.4.13.1.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		2214
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			2214
	Structurer <*Strr*>	[1..1]	IdentifierSet		2215
	Identification <*Id*>	[1..1]	Text		2215

6.4.1.2.4.3.2.4.13.1.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

6.4.1.2.4.3.2.4.13.1.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		2215
	Identification *<Id>*	[1..1]	Text		2215

6.4.1.2.4.3.2.4.13.1.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

6.4.1.2.4.3.2.4.13.1.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.4.13.1.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

6.4.1.2.4.3.2.4.13.1.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

6.4.1.2.4.3.2.4.13.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C40 "OneElementPresentRule"

Value2 <Val2> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		2216
	Identification *<Id>*	[0..1]			2217
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218
	TimeStamp *<TmStmp>*	[0..1]	±		2218
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2218

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

6.4.1.2.4.3.2.4.13.2.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

6.4.1.2.4.3.2.4.13.2.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2217
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2217
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218

6.4.1.2.4.3.2.4.13.2.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

6.4.1.2.4.3.2.4.13.2.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		2218
	Identification *<Id>*	[1..1]	Text		2218

6.4.1.2.4.3.2.4.13.2.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

6.4.1.2.4.3.2.4.13.2.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

6.4.1.2.4.3.2.4.13.2.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

6.4.1.2.4.3.2.4.13.2.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

6.4.1.2.4.3.2.4.14 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Specifies whether the information on the platform identifiers are matching or not.

Impacted by: C41 "OneElementPresentRule"

PlatformIdentifier <PltfmIdr> contains the following elements (see "CompareMICIdentifier3" on page 3048 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		3048
	Value2 *<Val2>*	[0..1]	IdentifierSet		3048

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.15 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Specifies whether the information on the execution time stamps are matching or not.

Impacted by: C42 "OneElementPresentRule"

ExecutionTimeStamp <ExctnTmStmp> contains the following elements (see "CompareDateTime3" on page 3049 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	DateTime		3050
	Value2 *<Val2>*	[0..1]	DateTime		3050

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.16 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Specifies whether the information on the effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

EffectiveDate <FctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		3052
	Value2 *<Val2>*	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.17 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Specifies whether the information on the expiration dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

ExpirationDate <XprtnDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.18 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Specifies whether the information on the early termination dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

EarlyTerminationDate <EarlyTermntnDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.19 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Specifies whether the information on the settlement dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

SettlementDate <SttlmDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.20 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Specifies whether the information on the delivery types are matching or not.

Impacted by: C44 "OneElementPresentRule"

DeliveryType <DlvryTp> contains the following **CompareDeliveryType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2221
	Value2 <*Val2*>	[0..1]	CodeSet		2222

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.20.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

6.4.1.2.4.3.2.4.20.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

6.4.1.2.4.3.2.4.21 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Specifies whether the the transaction prices are matching or not.

Impacted by: C45 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "CompareUnitPrice5" on page 3042 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		3042
	Value2 *<Val2>*	[0..1]	±		3043

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.22 PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		3052
	Value2 *<Val2>*	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.23 PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		3052
	Value2 *<Val2>*	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.24 TransactionSchedulePrice <TxSchdlPric>

Presence: [0..*]

Definition: Specifies whether the information on the transaction price in effect between the unadjusted effective and end date are matching or not.

Impacted by: C45 "OneElementPresentRule"

TransactionSchedulePrice <TxSchdlPric> contains the following elements (see "CompareUnitPrice5" on page 3042 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3042
	Value2 <*Val2*>	[0..1]	±		3043

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.25 PackagePrice <PackgPric>

Presence: [0..1]

Definition: Specifies whether the information on the package prices are matching or not.

Impacted by: C45 "OneElementPresentRule"

PackagePrice <PackgPric> contains the following elements (see "CompareUnitPrice5" on page 3042 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3042
	Value2 <*Val2*>	[0..1]	±		3043

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.26 NotionalAmountFirstLeg <NtnlAmtFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional amount first legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountFirstLeg <NtnlAmtFrstLeg> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2225
	Value2 <*Val2*>	[0..1]	±		2225

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.26.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.26.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.27 NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.28 NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.29 NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the notional amount in effect on associated effective date of first legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2226
	Value2 <*Val2*>	[0..1]	±		2227

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.30 NotionalQuantityFirstLeg <NtnlQtyFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional quantity first legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantityFirstLeg <NtnlQtyFrstLeg> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		2227
	Value2 <*Val2*>	[0..1]	Quantity		2227

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.31 NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.32 NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.33 NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>

Presence: [0..*]

Definition: Specifies whether the information on the notional quantity in effect on associated effective date of first legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		2229
	Value2 <*Val2*>	[0..1]	Quantity		2229

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.33.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.33.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.34 NotionalAmountSecondLeg <NtnlAmtScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional amount second legs are matching or not.

Impacted by: C47 "OneElementPresentRule"

NotionalAmountSecondLeg <NtnlAmtScndLeg> contains the following **CompareNotionalAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]		C48	2230
	Amount *<Amt>*	[0..1]	±		2231
	SchedulePeriod *<SchdlPrd>*	[0..*]			2231
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2232
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2232
	Amount *<Amt>*	[1..1]	±		2232
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2232
	Value2 *<Val2>*	[0..1]		C48	2233
	Amount *<Amt>*	[0..1]	±		2233
	SchedulePeriod *<SchdlPrd>*	[0..*]			2233
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2234
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2234
	Amount *<Amt>*	[1..1]	±		2234
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2234

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.34.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C48 "OneElementPresentRule"

Value1 <Val1> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		2231
	SchedulePeriod <*SchdlPrd*>	[0..*]			2231
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2232
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2232
	Amount <*Amt*>	[1..1]	±		2232
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2232

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

6.4.1.2.4.3.2.4.34.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.34.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2232
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2232
	Amount <*Amt*>	[1..1]	±		2232

6.4.1.2.4.3.2.4.34.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.34.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.34.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.34.1.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

6.4.1.2.4.3.2.4.34.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C48 "OneElementPresentRule"

Value2 <Val2> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		2233
	SchedulePeriod <*SchdlPrd*>	[0..*]			2233
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2234
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2234
	Amount <*Amt*>	[1..1]	±		2234
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2234

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

6.4.1.2.4.3.2.4.34.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.34.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2234
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2234
	Amount <*Amt*>	[1..1]	±		2234

6.4.1.2.4.3.2.4.34.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.34.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.34.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.34.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

6.4.1.2.4.3.2.4.35 NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.36 NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.37 NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the notional amount in effect on associated effective date of second legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2236
	Value2 <*Val2*>	[0..1]	±		2236

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.37.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.37.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.38 NotionalQuantitySecondLeg <NtnlQtyScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional quantity second legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantitySecondLeg <NtnlQtyScndLeg> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		2237
	Value2 <*Val2*>	[0..1]	Quantity		2237

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.38.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.38.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.39 NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.40 NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.41 NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>

Presence: [0..*]

Definition: Specifies whether the information on the notional quantity in effect on associated effective date of second legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		2238
	Value2 <*Val2*>	[0..1]	Quantity		2239

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.41.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.41.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.42 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C49 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **CompareOtherPayment1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C50	2239
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	2240
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	2241
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	2242
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	2242

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /OtherPaymentType Must be present
 Or    /OtherPaymentAmount Must be present
 Or    /OtherPaymentDate Must be present
 Or    /OtherPaymentPayer Must be present
 Or    /OtherPaymentReceiver Must be present
```

6.4.1.2.4.3.2.4.42.1 OtherPaymentType <OthrPmtTp>

Presence: [0..1]

Definition: Specifies whether the information on the other payment types are matching or not.

Impacted by: C50 "OneElementPresentRule"

OtherPaymentType <OthrPmtTp> contains the following **CompareOtherPaymentType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2240
	Value2 *<Val2>*	[0..1]	±		2240

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.42.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type *<Tp>*	[1..1]	CodeSet		3079
Or}	ProprietaryType *<PrtryTp>*	[1..1]	Text		3080

6.4.1.2.4.3.2.4.42.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type *<Tp>*	[1..1]	CodeSet		3079
Or}	ProprietaryType *<PrtryTp>*	[1..1]	Text		3080

6.4.1.2.4.3.2.4.42.2 OtherPaymentAmount <OthrPmtAmt>

Presence: [0..1]

Definition: Specifies whether the information on the other payment amounts are matching or not.

Impacted by: C16 "OneElementPresentRule"

OtherPaymentAmount <OthrPmtAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2241
	Value2 *<Val2>*	[0..1]	±		2241

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.42.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.42.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.42.3 OtherPaymentDate <OthrPmtDt>

Presence: [0..1]

Definition: Specifies whether the information on the other payment dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OtherPaymentDate <OthrPmtDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.42.4 OtherPaymentPayer <OthrPmtPyer>

Presence: [0..1]

Definition: Specifies whether the information on the other payment payers are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherPaymentPayer <OthrPmtPyer> contains the following elements (see "CompareOrganisationIdentification7" on page 3050 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3051
	Value2 <*Val2*>	[0..1]	±		3051

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.42.5 OtherPaymentReceiver <OthrPmtRcvr>

Presence: [0..1]

Definition: Specifies whether the information on the other payment receivers are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherPaymentReceiver <OthrPmtRcvr> contains the following elements (see "CompareOrganisationIdentification7" on page 3050 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3051
	Value2 <*Val2*>	[0..1]	±		3051

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.43 InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the interest fixed rate legs are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg> contains the following **CompareUnitPrice7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2243
	Value2 *<Val2>*	[0..1]	±		2243

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.43.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 3088 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate *<Rate>*	[1..1]	Rate		3088
Or}	Decimal *<Dcml>*	[1..1]	Rate		3088

6.4.1.2.4.3.2.4.43.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 3088 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		3088
Or}	Decimal <*Dcml*>	[1..1]	Rate		3088

6.4.1.2.4.3.2.4.44 InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2244
	Value2 <*Val2*>	[0..1]	±		2244

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

6.4.1.2.4.3.2.4.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

6.4.1.2.4.3.2.4.45 InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2245
	Value2 <*Val2*>	[0..1]	CodeSet		2246

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.45.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.

CodeName	Name	Definition
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.45.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.46 InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.47 InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate identifiers are matching or not.

Impacted by: C55 "OneElementPresentRule"

InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId> contains the following elements (see "CompareISINIdentifier4" on page 3048 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3049
	Value2 <*Val2*>	[0..1]	IdentifierSet		3049

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.48 InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate codes are matching or not.

Impacted by: C56 "OneElementPresentRule"

InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd> contains the following **CompareBenchmarkCode1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2247
	Value2 <*Val2*>	[0..1]	CodeSet		2248

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.48.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

6.4.1.2.4.3.2.4.48.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

6.4.1.2.4.3.2.4.49 InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate names are matching or not.

Impacted by: C57 "OneElementPresentRule"

InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm> contains the following **CompareMax350Text1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Text		2248
	Value2 *<Val2>*	[0..1]	Text		2248

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.49.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.49.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.50 InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2249
	Value2 *<Val2>*	[0..1]	±		2249

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.50.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet		3060
	Narrative *<Nrrtv>*	[0..1]	Text		3064

6.4.1.2.4.3.2.4.50.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet		3060
	Narrative *<Nrrtv>*	[0..1]	Text		3064

6.4.1.2.4.3.2.4.51 InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2250
	Value2 <*Val2*>	[0..1]	CodeSet		2250

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.51.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.51.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.52 InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.53 InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reference period units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2252
	Value2 <*Val2*>	[0..1]	CodeSet		2252

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.53.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.53.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.54 InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>

Presence: [0..1]

Definition: Specifies whether the information on the reference period values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.55 InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2253
	Value2 <*Val2*>	[0..1]	CodeSet		2254

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.55.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.55.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.56 InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity	C8	3047
	Value2 *<Val2>*	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.57 InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>

Presence: [0..1]

Definition: Specifies whether the information on the spreads are matching or not.

Impacted by: C58 "OneElementPresentRule"

InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2255
	Value2 *<Val2>*	[0..1]	±		2256

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.57.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 3089 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

6.4.1.2.4.3.2.4.57.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 3089 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

6.4.1.2.4.3.2.4.58 InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the interest fixed rate legs are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestRateFixedSecondLeg <IntrstRateFxdScndLeg> contains the following **CompareUnitPrice7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2256
	Value2 <*Val2*>	[0..1]	±		2257

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.58.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 3088 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		3088
Or}	Decimal <*Dcml*>	[1..1]	Rate		3088

6.4.1.2.4.3.2.4.58.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 3088 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		3088
Or}	Decimal <*Dcml*>	[1..1]	Rate		3088

6.4.1.2.4.3.2.4.59 InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2257
	Value2 <*Val2*>	[0..1]	±		2258

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.59.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

6.4.1.2.4.3.2.4.59.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

6.4.1.2.4.3.2.4.60 InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2258
	Value2 <*Val2*>	[0..1]	CodeSet		2259

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.60.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.60.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.61 InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.62 InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate identifiers are matching or not.

Impacted by: C55 "OneElementPresentRule"

InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId> contains the following elements (see "CompareISINIdentifier4" on page 3048 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3049
	Value2 <*Val2*>	[0..1]	IdentifierSet		3049

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.63 InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate codes are matching or not.

Impacted by: C56 "OneElementPresentRule"

InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd> contains the following **CompareBenchmarkCode1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2261
	Value2 <*Val2*>	[0..1]	CodeSet		2261

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.63.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

6.4.1.2.4.3.2.4.63.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

6.4.1.2.4.3.2.4.64 InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate names are matching or not.

Impacted by: C57 "OneElementPresentRule"

InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm> contains the following **CompareMax350Text1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		2261
	Value2 <*Val2*>	[0..1]	Text		2261

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.64.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.64.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max350Text" on page 3148

6.4.1.2.4.3.2.4.65 InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2262
	Value2 <*Val2*>	[0..1]	±		2262

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.65.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

6.4.1.2.4.3.2.4.65.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

6.4.1.2.4.3.2.4.66 InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2263
	Value2 <*Val2*>	[0..1]	CodeSet		2263

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.66.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.66.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.67 InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.68 InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reference period units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2265
	Value2 *<Val2>*	[0..1]	CodeSet		2265

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.68.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.68.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.69 InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>

Presence: [0..1]

Definition: Specifies whether the information on the reference period values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.70 InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency units are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2267
	Value2 *<Val2>*	[0..1]	CodeSet		2267

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.70.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.70.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

6.4.1.2.4.3.2.4.71 InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency values are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal> contains the following elements (see "CompareNumber5" on page 3047 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C8	3047
	Value2 <*Val2*>	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.72 InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>

Presence: [0..1]

Definition: Specifies whether the information on the spreads are matching or not.

Impacted by: C58 "OneElementPresentRule"

InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2269
	Value2 <*Val2*>	[0..1]	±		2269

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.72.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 3089 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

6.4.1.2.4.3.2.4.72.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 3089 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

6.4.1.2.4.3.2.4.73 PackageSpread <PackgSprd>

Presence: [0..1]

Definition: Specifies whether the information on the package spreads are matching or not.

Impacted by: C58 "OneElementPresentRule"

PackageSpread <PackgSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2270
	Value2 <*Val2*>	[0..1]	±		2270

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.73.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 3089 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

6.4.1.2.4.3.2.4.73.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 3089 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

6.4.1.2.4.3.2.4.74 CurrencyExchangeRate <CcyXchgRate>

Presence: [0..1]

Definition: Specifies whether the information on the currency exchange rates are matching or not.

Impacted by: C59 "OneElementPresentRule"

CurrencyExchangeRate <CcyXchgRate> contains the following **CompareExchangeRate1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		2271
	Value2 <*Val2*>	[0..1]	Rate		2271

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.74.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "BaseOne18Rate" on page 3145

6.4.1.2.4.3.2.4.74.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "BaseOne18Rate" on page 3145

6.4.1.2.4.3.2.4.75 CurrencyForwardExchangeRate <CcyFwdXchgRate>

Presence: [0..1]

Definition: Specifies whether the information on the forward currency exchange rates are matching or not.

Impacted by: C59 "OneElementPresentRule"

CurrencyForwardExchangeRate <CcyFwdXchgRate> contains the following **CompareExchangeRate1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		2271
	Value2 *<Val2>*	[0..1]	Rate		2271

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.75.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "BaseOne18Rate" on page 3145

6.4.1.2.4.3.2.4.75.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "BaseOne18Rate" on page 3145

6.4.1.2.4.3.2.4.76 CurrencyExchangeRateBasis <CcyXchgRateBsis>

Presence: [0..1]

Definition: Specifies whether the information on the currency exchange rate basis are matching or not.

Impacted by: C60 "OneElementPresentRule"

CurrencyExchangeRateBasis <CcyXchgRateBsis> contains the following **CompareExchangeRateBasis1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2272
	Value2 <*Val2*>	[0..1]	±		2272

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.76.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

6.4.1.2.4.3.2.4.76.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

6.4.1.2.4.3.2.4.77 Commodity <Cmmdty>

Presence: [0..1]

Definition: Specifies whether the information on the commodities are matching or not.

Impacted by: C61 "OneElementPresentRule"

Commodity <Cmmdty> contains the following elements (see "CompareCommodityAssetClass4" on page 3030 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3030
	Value2 <*Val2*>	[0..1]	±		3031

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.78 EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>

Presence: [0..*]

Definition: Specifies whether the information on the delivery points or zones are matching or not.

Impacted by: C62 "OneElementPresentRule"

EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone> contains the following **CompareDeliveryInterconnectionPoint1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2273
	Value2 <*Val2*>	[0..1]	±		2274

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.78.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

6.4.1.2.4.3.2.4.78.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		3069
Or}	Proprietary *<Prtry>*	[1..1]	Text		3069

6.4.1.2.4.3.2.4.79 EnergyInterConnectionPoint <NrgyIntrCnnctnPt>

Presence: [0..1]

Definition: Specifies whether the information on the interconnection points are matching or not.

Impacted by: C62 "OneElementPresentRule"

EnergyInterConnectionPoint <NrgyIntrCnnctnPt> contains the following **CompareDeliveryInterconnectionPoint1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2274
	Value2 *<Val2>*	[0..1]	±		2275

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.79.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

6.4.1.2.4.3.2.4.79.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

6.4.1.2.4.3.2.4.80 EnergyLoadType <NrgyLdTp>

Presence: [0..1]

Definition: Specifies whether the information on the load types are matching or not.

Impacted by: C63 "OneElementPresentRule"

EnergyLoadType <NrgyLdTp> contains the following **CompareEnergyLoadType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2275
	Value2 <*Val2*>	[0..1]	CodeSet		2276

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.80.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.

CodeName	Name	Definition
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

6.4.1.2.4.3.2.4.80.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

6.4.1.2.4.3.2.4.81 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C64 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **CompareEnergyDeliveryAttribute1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EnergyDeliveryInterval *<NrgyDlvryIntrvl>*	[0..*]		C65	2277
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278
	EnergyDate *<NrgyDt>*	[0..1]		C67	2279
	Value1 *<Val1>*	[0..1]			2279
	FromDate *<FrDt>*	[0..1]	Date		2279
	ToDate *<ToDt>*	[0..1]	Date		2280
	Value2 *<Val2>*	[0..1]			2280
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280
	EnergyDuration *<NrgyDrtn>*	[0..1]		C68	2280
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281
	EnergyWeekDay *<NrgyWkDay>*	[0..*]		C69	2281
	Value1 *<Val1>*	[0..1]	CodeSet		2282
	Value2 *<Val2>*	[0..1]	CodeSet		2282
	EnergyDeliveryCapacity *<NrgyDlvryCpcty>*	[0..1]		C29	2283
	Value1 *<Val1>*	[0..1]	Quantity		2283
	Value2 *<Val2>*	[0..1]	Quantity		2283
	EnergyQuantityUnit *<NrgyQtyUnit>*	[0..1]		C70	2284
	Value1 *<Val1>*	[0..1]	±		2284
	Value2 *<Val2>*	[0..1]	±		2284
	EnergyPriceTimeIntervalQuantity *<NrgyPricTmIntrvlQty>*	[0..1]		C16	2284
	Value1 *<Val1>*	[0..1]	±		2285
	Value2 *<Val2>*	[0..1]	±		2285

Constraints

- **OneElementPresentRule**

  At least one element must be present.

6.4.1.2.4.3.2.4.81.1 EnergyDeliveryInterval <NrgyDlvryIntrvl>

Presence: [0..*]

Definition: Specifies whether the information on the delivery intervals are matching or not.

Impacted by: C65 "OneElementPresentRule"

EnergyDeliveryInterval <NrgyDlvryIntrvl> contains the following **CompareTimePeriod2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±	C66	2278
	Value2 *<Val2>*	[0..1]	±	C66	2278

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C66 "OneElementPresentRule"

Value1 <Val1> contains the following elements (see "TimePeriod3" on page 2900 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[0..1]	Time		2900
	ToTime *<ToTm>*	[0..1]	Time		2901

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FromTime Must be present
 Or    /ToTime Must be present
```

6.4.1.2.4.3.2.4.81.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C66 "OneElementPresentRule"

Value2 <Val2> contains the following elements (see "TimePeriod3" on page 2900 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[0..1]	Time		2900
	ToTime *<ToTm>*	[0..1]	Time		2901

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FromTime Must be present
 Or    /ToTime Must be present
```

6.4.1.2.4.3.2.4.81.2 EnergyDate <NrgyDt>

Presence: [0..1]

Definition: Specifies whether the information on the delivery start date and end date are matching or not.

Impacted by: C67 "OneElementPresentRule"

EnergyDate <NrgyDt> contains the following **CompareDatePeriod2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			2279
	FromDate <*FrDt*>	[0..1]	Date		2279
	ToDate <*ToDt*>	[0..1]	Date		2280
	Value2 <*Val2*>	[0..1]			2280
	FromDate <*FrDt*>	[0..1]	Date		2280
	ToDate <*ToDt*>	[0..1]	Date		2280

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **DatePeriod4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		2279
	ToDate <*ToDt*>	[0..1]	Date		2280

6.4.1.2.4.3.2.4.81.2.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.81.2.1.2 ToDate <ToDt>

Presence: [0..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.81.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **DatePeriod4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		2280
	ToDate *<ToDt>*	[0..1]	Date		2280

6.4.1.2.4.3.2.4.81.2.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.81.2.2.2 ToDate <ToDt>

Presence: [0..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

6.4.1.2.4.3.2.4.81.3 EnergyDuration <NrgyDrtn>

Presence: [0..1]

Definition: Specifies whether the information on the energy durations are matching or not.

Impacted by: C68 "OneElementPresentRule"

EnergyDuration <NrgyDrtn> contains the following **CompareDurationType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2281
	Value2 *<Val2>*	[0..1]	CodeSet		2281

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

6.4.1.2.4.3.2.4.81.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

6.4.1.2.4.3.2.4.81.4 EnergyWeekDay <NrgyWkDay>

Presence: [0..*]

Definition: Specifies whether the information on the week days are matching or not.

Impacted by: C69 "OneElementPresentRule"

EnergyWeekDay <NrgyWkDay> contains the following **CompareWeekDay1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2282
	Value2 <*Val2*>	[0..1]	CodeSet		2282

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

6.4.1.2.4.3.2.4.81.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

6.4.1.2.4.3.2.4.81.5 EnergyDeliveryCapacity <NrgyDlvryCpcty>

Presence: [0..1]

Definition: Specifies whether the information on the delivery capacity are matching or not.

Impacted by: C29 "OneElementPresentRule"

EnergyDeliveryCapacity <NrgyDlvryCpcty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		2283
	Value2 <*Val2*>	[0..1]	Quantity		2283

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.81.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 3144

6.4.1.2.4.3.2.4.81.6 EnergyQuantityUnit <NrgyQtyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the energy quantity units are matching or not.

Impacted by: C70 "OneElementPresentRule"

EnergyQuantityUnit <NrgyQtyUnit> contains the following **CompareEnergyQuantityUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2284
	Value2 <*Val2*>	[0..1]	±		2284

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

6.4.1.2.4.3.2.4.81.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

6.4.1.2.4.3.2.4.81.7 EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>

Presence: [0..1]

Definition: Specifies whether the information on the price time interval quantity are matching or not.

Impacted by: C16 "OneElementPresentRule"

EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2285
	Value2 <*Val2*>	[0..1]	±		2285

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.81.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.81.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

6.4.1.2.4.3.2.4.82 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether the information on the option types are matching or not.

Impacted by: C71 "OneElementPresentRule"

OptionType <OptnTp> contains the following **CompareOptionType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2286
	Value2 <*Val2*>	[0..1]	CodeSet		2286

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.82.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

6.4.1.2.4.3.2.4.82.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

6.4.1.2.4.3.2.4.83 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..*]

Definition: Specifies whether the information on the exercise styles are matching or not.

Impacted by: C72 "OneElementPresentRule"

OptionExerciseStyle <OptnExrcStyle> contains the following **CompareOptionStyle1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		2287
	Value2 *<Val2>*	[0..1]	CodeSet		2287

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.83.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

6.4.1.2.4.3.2.4.83.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

6.4.1.2.4.3.2.4.84 OptionStrikePrice <OptnStrkPric>

Presence: [0..1]

Definition: Specifies whether the information on the strike prices are matching or not.

Impacted by: C73 "OneElementPresentRule"

OptionStrikePrice <OptnStrkPric> contains the following elements (see "CompareUnitPrice4" on page 3043 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3044
	Value2 <*Val2*>	[0..1]	±		3044

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.85 OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.86 OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.87 OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the strike price in effect on associated effective dates are matching or not.

Impacted by: C73 "OneElementPresentRule"

OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt> contains the following elements (see "CompareUnitPrice4" on page 3043 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3044
	Value2 <*Val2*>	[0..1]	±		3044

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.88 OptionPremiumAmount <OptnPrmAmt>

Presence: [0..1]

Definition: Specifies whether the information on the premium amounts are matching or not.

Impacted by: C74 "OneElementPresentRule"

OptionPremiumAmount <OptnPrmAmt> contains the following **CompareActiveOrHistoricCurrencyAndAmount4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	2290
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	2290

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.88.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

6.4.1.2.4.3.2.4.88.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

6.4.1.2.4.3.2.4.89 OptionPremiumPaymentDate <OptnPrmPmtDt>

Presence: [0..1]

Definition: Specifies whether the information on the premium payment dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionPremiumPaymentDate <OptnPrmPmtDt> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.90 OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: Specifies whether the information on the maturity date of the underlying are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg> contains the following elements (see "CompareDate3" on page 3051 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.91 CreditSeniority <CdtSnrty>

Presence: [0..1]

Definition: Specifies whether the information on the credity seniority are matching or not.

Impacted by: C75 "OneElementPresentRule"

CreditSeniority <CdtSnrty> contains the following **CompareSeniorityType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		2292
	Value2 <*Val2*>	[0..1]	CodeSet		2292

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.91.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

6.4.1.2.4.3.2.4.91.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.

CodeName	Name	Definition
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

6.4.1.2.4.3.2.4.92 CreditReferenceParty <CdtRefPty>

Presence: [0..1]

Definition: Specifies whether the information on the credit reference parties are matching or not.

Impacted by: C76 "OneElementPresentRule"

CreditReferenceParty <CdtRefPty> contains the following **CompareReferenceParty1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		2293
	Value2 *<Val2>*	[0..1]	±		2293

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.92.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

6.4.1.2.4.3.2.4.92.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

6.4.1.2.4.3.2.4.93 CreditSeries <CdtSrs>

Presence: [0..1]

Definition: Specifies whether the information on the credit series are matching or not.

Impacted by: C77 "OneElementPresentRule"

CreditSeries <CdtSrs> contains the following **CompareNumber7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		2294
	Value2 *<Val2>*	[0..1]	Quantity		2294

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.93.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Number" on page 3145

6.4.1.2.4.3.2.4.93.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Number" on page 3145

6.4.1.2.4.3.2.4.94 CreditVersion <CdtVrsn>

Presence: [0..1]

Definition: Specifies whether the information on the credit versions are matching or not.

Impacted by: C77 "OneElementPresentRule"

CreditVersion <CdtVrsn> contains the following **CompareNumber7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		2295
	Value2 *<Val2>*	[0..1]	Quantity		2295

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.94.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Number" on page 3145

6.4.1.2.4.3.2.4.94.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Number" on page 3145

6.4.1.2.4.3.2.4.95 CreditIndexFactor <CdtIndxFctr>

Presence: [0..1]

Definition: Specifies whether the information on the index factors are matching or not.

Impacted by: C78 "OneElementPresentRule"

CreditIndexFactor <CdtIndxFctr> contains the following elements (see "ComparePercentageRate3" on page 3046 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		3047
	Value2 *<Val2>*	[0..1]	Rate		3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.96 CreditTranche <CdtTrch>

Presence: [0..1]

Definition: Specifies whether the information on the credit tranches are matching or not.

Impacted by: C79 "OneElementPresentRule"

CreditTranche <CdtTrch> contains the following **CompareTrancheIndicator1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		2296
	Value2 <*Val2*>	[0..1]	±		2296

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

6.4.1.2.4.3.2.4.96.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

6.4.1.2.4.3.2.4.96.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

6.4.1.2.4.3.2.4.97 Level <Lvl>

Presence: [0..1]

Definition: Specifies whether the information on the levels are matching or not.

Level <Lvl> contains the following elements (see "CompareReportingLevelType2" on page 3046 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		3046
	Value2 <*Val2*>	[0..1]	CodeSet		3046

6.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured fields and/or any other specific block.

Impacted by: C81 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

7 auth.092.001.04 DerivativesTradeRejectionStatisticalReportV04

7.1 MessageDefinition Functionality

The DerivativesTradeRejectionStatisticalReport message is sent by the trade repository (TR) to the report submitting entity, identifying the transactions rejected and the reasons for a rejection.

Outline

The DerivativesTradeRejectionStatisticalReportV04 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. RejectionStatistics

Detailed information on rejections of derivative transactions.

B. SupplementaryData

Additional information that cannot 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> <DerivsTradRjctnSttstclRpt>	[1..1]			
	RejectionStatistics *<RjctnSttstcs>*	[1..1]			2301
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2303
Or}	**Report** *<Rpt>*	[1..1]			2304
	ReferenceDate *<RefDt>*	[1..1]	Date		2306
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2307
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2307
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2307
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2307
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2307
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2307
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2307
	RejectionStatistics *<RjctnSttstcs>*	[1..*]			2307
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C3	2309
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2310
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2310
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2310
	ReportStatistics *<RptSttstcs>*	[1..1]			2310
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]	±		2311
	DerivativeStatistics *<DerivSttstcs>*	[1..1]			2311
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2313
Or}	**DetailedStatistics** *<DtldSttstcs>*	[1..1]			2313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2315
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2315

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionsRejectionsReason <*TxsRjctnsRsn*>	[0..*]			2315
	TransactionIdentification <*TxId*>	[1..1]		C4	2316
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		2317
	ActionType <*ActnTp*>	[0..1]	CodeSet		2318
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2318
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		2319
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		2320
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		2320
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C5	2320
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			2321
{Or	**Portfolio** <*Prtfl*>	[1..1]			2322
{Or	**Code** <*Cd*>	[1..1]	Text		2322
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2323
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2323
{Or	**Portfolio** <*Prtfl*>	[1..1]			2324
	Code <*Cd*>	[1..1]	Text		2324
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2324
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2325
{Or	**Portfolio** <*Prtfl*>	[1..1]			2325
	Code <*Cd*>	[1..1]	Text		2325
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2325
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2326
	Status <*Sts*>	[1..1]	CodeSet		2326
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		2326
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	2327

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 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C3 OneElementPresentRule

At least one element must be present.

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element 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.

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 RejectionStatistics <RjctnSttstcs>

Presence: [1..1]

Definition: Detailed information on rejections of derivative transactions.

RejectionStatistics <RjctnSttstcs> contains one of the following **StatisticsPerCounterparty18Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2303
Or}	**Report** *<Rpt>*	[1..1]			2304
	ReferenceDate *<RefDt>*	[1..1]	Date		2306
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2307
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2307
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2307
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2307
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2307
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2307
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2307
	RejectionStatistics *<RjctnSttstcs>*	[1..*]			2307
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C3	2309
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2310
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2310
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2310
	ReportStatistics *<RptSttstcs>*	[1..1]			2310
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]	±		2311
	DerivativeStatistics *<DerivSttstcs>*	[1..1]			2311
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2313
Or}	**DetailedStatistics** *<DtldSttstcs>*	[1..1]			2313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2315
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2315

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionsRejectionsReason <*TxsRjctnsRsn*>	[0..*]			2315
	TransactionIdentification <*TxId*>	[1..1]		C4	2316
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		2317
	ActionType <*ActnTp*>	[0..1]	CodeSet		2318
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2318
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		2319
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		2320
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		2320
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C5	2320
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			2321
{Or	**Portfolio** <*Prtfl*>	[1..1]			2322
{Or	**Code** <*Cd*>	[1..1]	Text		2322
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2323
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2323
{Or	**Portfolio** <*Prtfl*>	[1..1]			2324
	Code <*Cd*>	[1..1]	Text		2324
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2324
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2325
{Or	**Portfolio** <*Prtfl*>	[1..1]			2325
	Code <*Cd*>	[1..1]	Text		2325
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2325
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2326
	Status <*Sts*>	[1..1]	CodeSet		2326
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		2326

7.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

7.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following **DetailedStatisticsPerCounterparty19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate *<RefDt>*	[1..1]	Date		2306
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2307
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2307
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2307
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2307
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2307
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2307
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2307
	RejectionStatistics *<RjctnSttstcs>*	[1..*]			2307
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C3	2309
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2310
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2310
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2310
	ReportStatistics *<RptSttstcs>*	[1..1]			2310
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]	±		2311
	DerivativeStatistics *<DerivSttstcs>*	[1..1]			2311
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2313
Or}	**DetailedStatistics** *<DtldSttstcs>*	[1..1]			2313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2315
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2315
	TransactionsRejectionsReason *<TxsRjctnsRsn>*	[0..*]			2315
	TransactionIdentification *<TxId>*	[1..1]		C4	2316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		2317
	ActionType <*ActnTp*>	[0..1]	CodeSet		2318
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2318
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		2319
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		2320
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		2320
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C5	2320
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			2321
{Or	**Portfolio** <*Prtfl*>	[1..1]			2322
{Or	**Code** <*Cd*>	[1..1]	Text		2322
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2323
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2323
{Or	**Portfolio** <*Prtfl*>	[1..1]			2324
	Code <*Cd*>	[1..1]	Text		2324
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2324
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2325
{Or	**Portfolio** <*Prtfl*>	[1..1]			2325
	Code <*Cd*>	[1..1]	Text		2325
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2325
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2326
	Status <*Sts*>	[1..1]	CodeSet		2326
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		2326

7.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 3141

7.4.1.2.2 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.3 TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>

Presence: [1..1]

Definition: Total number of reports accepted.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.4 TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>

Presence: [1..1]

Definition: Total number of reports rejected.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.5 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.6 TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>

Presence: [1..1]

Definition: Total number of transactions accepted.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.7 TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>

Presence: [1..1]

Definition: Total number of transactions rejected.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.8 TotalCorrectedRejections <TtlCrrctdRjctns>

Presence: [0..1]

Definition: Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty which were then corrected within ten business days.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9 RejectionStatistics <RjctnSttstcs>

Presence: [1..*]

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass validations.

RejectionStatistics <RjctnSttstcs> contains the following **RejectionStatistics9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C3	2309
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2310
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2310
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2310
	ReportStatistics *<RptSttstcs>*	[1..1]			2310
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Quantity		2311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Quantity		2311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Quantity		2311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]	±		2311
	DerivativeStatistics *<DerivSttstcs>*	[1..1]			2311
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2313
Or}	**DetailedStatistics** *<DtldSttstcs>*	[1..1]			2313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2315
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2315
	TransactionsRejectionsReason *<TxsRjctnsRsn>*	[0..*]			2315
	TransactionIdentification *<TxId>*	[1..1]		C4	2316
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2317
	ActionType *<ActnTp>*	[0..1]	CodeSet		2318
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2318
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2319
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2320
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2320
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C5	2320
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2321
{Or	**Portfolio** *<Prtfl>*	[1..1]			2322
{Or	**Code** *<Cd>*	[1..1]	Text		2322

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2323
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325
	Code *<Cd>*	[1..1]	Text		2325
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2325
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2326
	Status *<Sts>*	[1..1]	CodeSet		2326
	DetailedValidationRule *<DtldVldtnRule>*	[0..*]	±		2326

7.4.1.2.9.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C3 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2310
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2310
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2310

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
```

```
Or    /ReportSubmittingEntity Must be present
Or    /EntityResponsibleForReport Must be present
```

7.4.1.2.9.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

7.4.1.2.9.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

7.4.1.2.9.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

7.4.1.2.9.2 ReportStatistics <RptSttstcs>

Presence: [1..1]

Definition: Information about accepted and rejected reports and the reasons of rejection.

ReportStatistics <RptSttstcs> contains the following **DetailedReportStatistics7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Quantity		2311
	TotalNumberOfReportsAccepted <*TtlNbOfRptsAccptd*>	[1..1]	Quantity		2311
	TotalNumberOfReportsRejected <*TtlNbOfRptsRjctd*>	[1..1]	Quantity		2311
	NumberOfReportsRejectedPerError <*NbOfRptsRjctdPerErr*>	[0..*]	±		2311

7.4.1.2.9.2.1 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.2.2 TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>

Presence: [1..1]

Definition: Total number of reports accepted.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.2.3 TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>

Presence: [1..1]

Definition: Total number of reports rejected.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.2.4 NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>

Presence: [0..*]

Definition: Number of reports rejected per error code.

NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr> contains the following elements (see "NumberOfTransactionsPerValidationRule6" on page 3024 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumber <*DtldNb*>	[1..1]	Text		3025
	ReportStatus <*RptSts*>	[1..*]	±		3025

7.4.1.2.9.3 DerivativeStatistics <DerivSttstcs>

Presence: [1..1]

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.

DerivativeStatistics <DerivSttstcs> contains one of the following **DetailedTransactionStatistics7Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2313
Or}	**DetailedStatistics** *<DtldSttstcs>*	[1..1]			2313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2315
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2315
	TransactionsRejectionsReason *<TxsRjctnsRsn>*	[0..*]			2315
	TransactionIdentification *<TxId>*	[1..1]		C4	2316
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2317
	ActionType *<ActnTp>*	[0..1]	CodeSet		2318
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2318
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2319
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2320
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2320
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C5	2320
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2321
{Or	**Portfolio** *<Prtfl>*	[1..1]			2322
{Or	**Code** *<Cd>*	[1..1]	Text		2322
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2323
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2325
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2325
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2326
	Status <*Sts*>	[1..1]	CodeSet		2326
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		2326

7.4.1.2.9.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

7.4.1.2.9.3.2 DetailedStatistics <DtldSttstcs>

Presence: [1..1]

Definition: Information about number of transactions accepted and rejected and the reasons of the rejections.

DetailedStatistics <DtldSttstcs> contains the following **DetailedTransactionStatistics30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Quantity		2315
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Quantity		2315
	TotalCorrectedRejections *<TtlCrrctdRjctns>*	[0..1]	Quantity		2315
	TransactionsRejectionsReason *<TxsRjctnsRsn>*	[0..*]			2315
	TransactionIdentification *<TxId>*	[1..1]		C4	2316
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2317
	ActionType *<ActnTp>*	[0..1]	CodeSet		2318
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2318
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2319
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2320
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2320
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C5	2320
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2321
{Or	**Portfolio** *<Prtfl>*	[1..1]			2322
{Or	**Code** *<Cd>*	[1..1]	Text		2322
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2323
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325
	Code *<Cd>*	[1..1]	Text		2325
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2325
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2326

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Status <*Sts*>	[1..1]	CodeSet		2326
	DetailedValidationRule <*DtldVldtnRule*>	[0..*]	±		2326

7.4.1.2.9.3.2.1 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.3.2.2 TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>

Presence: [1..1]

Definition: Total number of transactions accepted.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.3.2.3 TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>

Presence: [1..1]

Definition: Total number of transactions rejected.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.3.2.4 TotalCorrectedRejections <TtlCrrctdRjctns>

Presence: [0..1]

Definition: Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty which were then corrected within ten business days.

Datatype: "Max20PositiveNumber" on page 3145

7.4.1.2.9.3.2.5 TransactionsRejectionsReason <TxsRjctnsRsn>

Presence: [0..*]

Definition: Details on transactions rejected per error code.

TransactionsRejectionsReason <TxsRjctnsRsn> contains the following **RejectionReason71** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]		C4	2316
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2317
	ActionType *<ActnTp>*	[0..1]	CodeSet		2318
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2318
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2319
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2320
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2320
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C5	2320
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2321
{Or	**Portfolio** *<Prtfl>*	[1..1]			2322
{Or	**Code** *<Cd>*	[1..1]	Text		2322
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2323
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325
	Code *<Cd>*	[1..1]	Text		2325
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2325
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2326
	Status *<Sts>*	[1..1]	CodeSet		2326
	DetailedValidationRule *<DtldVldtnRule>*	[0..*]	±		2326

7.4.1.2.9.3.2.5.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C4 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2317
	ActionType *<ActnTp>*	[0..1]	CodeSet		2318
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2318
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2318
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2319
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2320
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2320
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C5	2320
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2321
{Or	**Portfolio** *<Prtfl>*	[1..1]			2322
{Or	**Code** *<Cd>*	[1..1]	Text		2322
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2323
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325
	Code *<Cd>*	[1..1]	Text		2325
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2325
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2326

Constraints

- **OneElementPresentRule**

  At least one element must be present.

7.4.1.2.9.3.2.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

7.4.1.2.9.3.2.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 3138

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

7.4.1.2.9.3.2.5.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

7.4.1.2.9.3.2.5.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

7.4.1.2.9.3.2.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

7.4.1.2.9.3.2.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

7.4.1.2.9.3.2.5.1.7 UniqueIdentifier <UnqIdr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <UnqIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

7.4.1.2.9.3.2.5.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C5 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

7.4.1.2.9.3.2.5.1.9 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2322
{Or	**Code** *<Cd>*	[1..1]	Text		2322
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2323
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325
	Code *<Cd>*	[1..1]	Text		2325
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2325
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2326

7.4.1.2.9.3.2.5.1.9.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		2322
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2323

7.4.1.2.9.3.2.5.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

7.4.1.2.9.3.2.5.1.9.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

7.4.1.2.9.3.2.5.1.9.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2323
{Or	**Portfolio** *<Prtfl>*	[1..1]			2324
	Code *<Cd>*	[1..1]	Text		2324
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2324
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2324
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2325
{Or	**Portfolio** *<Prtfl>*	[1..1]			2325
	Code *<Cd>*	[1..1]	Text		2325
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2325
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2326

7.4.1.2.9.3.2.5.1.9.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2324
	Code <*Cd*>	[1..1]	Text		2324
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2324
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2324

7.4.1.2.9.3.2.5.1.9.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2324
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2324

7.4.1.2.9.3.2.5.1.9.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

7.4.1.2.9.3.2.5.1.9.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.9.3.2.5.1.9.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

7.4.1.2.9.3.2.5.1.9.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2325
	Code <*Cd*>	[1..1]	Text		2325
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2325
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2326

7.4.1.2.9.3.2.5.1.9.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2325
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2325

7.4.1.2.9.3.2.5.1.9.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

7.4.1.2.9.3.2.5.1.9.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.9.3.2.5.1.9.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

7.4.1.2.9.3.2.5.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus2Code" on page 3136

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
RJCT	Rejected	Message has been rejected.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.
NAUT	NotAuthorised	Message was rejected due to authorisation/permission issues.

7.4.1.2.9.3.2.5.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..*]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 3070 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3070
	Description *<Desc>*	[0..1]	Text		3071
	SchemeName *<SchmeNm>*	[0..1]	±		3071
	Issuer *<Issr>*	[0..1]	Text		3071

7.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured fields and/or any other specific block.

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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 auth.106.001.01 DerivativesTradeWarningsReportV01

8.1 MessageDefinition Functionality

The DerivativesTradeWarningsReport is sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeWarningsReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. WarningsStatistics

Detailed information on missing valuations of outstanding derivatives, missing margin information of outstanding derivatives, as well as on abnormal values reported in the fields.

B. SupplementaryData

Additional information that cannot be captured in the structured fields and/or any other specific block.

8.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradWrnngsRpt>	[1..1]			
	WarningsStatistics *<WrnngsSttstcs>*	[1..1]			2336
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2343
Or}	**Report** *<Rpt>*	[1..1]			2343
	ReferenceDate *<RefDt>*	[1..1]	Date		2349
	MissingValuation *<MssngValtn>*	[1..1]			2350
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2352
Or}	**Report** *<Rpt>*	[1..1]			2352
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2354
	Warnings *<Wrnngs>*	[1..*]			2354
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2356
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2356
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2357
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2357
	TransactionDetails *<TxDtls>*	[0..*]			2357
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368
	ValuationAmount *<ValtnAmt>*	[0..1]	±		2368
	ValuationTimeStamp *<ValtnTmStmp>*	[0..1]	±		2368
	MissingMarginInformation *<MssngMrgnInf>*	[1..1]			2368
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2370
Or}	**Report** *<Rpt>*	[1..1]			2370
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2372
	Warnings *<Wrnngs>*	[1..*]			2372
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2374
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2374
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2374
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2375
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2375

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2375
	TransactionDetails *<TxDtls>*	[0..*]			2375
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386
	CollateralTimeStamp *<CollTmStmp>*	[0..1]	DateTime		2386
	AbnormalValues *<AbnrmlVals>*	[1..1]			2386
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2390
Or}	**Report** *<Rpt>*	[1..1]			2390

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2393
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2394
	Warnings *<Wrnngs>*	[1..*]			2394
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2397
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2398
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2398
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2398
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2399
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2399
	TransactionDetails *<TxDtls>*	[0..*]			2399
	TransactionIdentification *<TxId>*	[1..1]		C8	2402
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2403
	ActionType *<ActnTp>*	[0..1]	CodeSet		2404
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2404
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2405
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2406
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2406
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2406
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2407
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412
	NotionalAmount *<NtnlAmt>*	[0..1]		C10	2412
	FirstLeg *<FrstLeg>*	[0..1]		C11	2413
	Amount *<Amt>*	[0..1]	±		2413
	SchedulePeriod *<SchdlPrd>*	[0..*]			2414
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2414
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2414
	Amount *<Amt>*	[1..1]	±		2414
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**Term** <*Term*>	[1..1]		C15	2423
	Quantity <*Qty*>	[0..1]	Quantity		2424
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2424
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2424
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2424
	Value <*Val*>	[0..1]	Quantity	C6	2425
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2425
	SecondLeg <*ScndLeg*>	[0..1]		C14	2426
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		2427
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2427
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2427
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2427
	Details <*Dtls*>	[0..1]			2427
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2428
	Quantity <*Qty*>	[1..1]	Quantity		2428
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2429
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2429
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2429
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2429
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2429
Or}	**Term** <*Term*>	[1..1]		C15	2429
	Quantity <*Qty*>	[0..1]	Quantity		2430
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2430
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430
	Value <*Val*>	[0..1]	Quantity	C6	2431
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431
	SupplementaryData <*SplmtryData*>	[0..*]	±	C16	2432

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 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 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 WarningsStatistics <WrnngsSttstcs>

Presence: [1..1]

Definition: Detailed information on missing valuations of outstanding derivatives, missing margin information of outstanding derivatives, as well as on abnormal values reported in the fields.

WarningsStatistics <WrnngsSttstcs> contains one of the following **StatisticsPerCounterparty16Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2343
Or}	**Report** *<Rpt>*	[1..1]			2343
	ReferenceDate *<RefDt>*	[1..1]	Date		2349
	MissingValuation *<MssngValtn>*	[1..1]			2350
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2352
Or}	**Report** *<Rpt>*	[1..1]			2352
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2354
	Warnings *<Wrnngs>*	[1..*]			2354
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2356
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2356
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2357
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2357
	TransactionDetails *<TxDtls>*	[0..*]			2357
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368
	ValuationAmount *<ValtnAmt>*	[0..1]	±		2368
	ValuationTimeStamp *<ValtnTmStmp>*	[0..1]	±		2368
	MissingMarginInformation *<MssngMrgnInf>*	[1..1]			2368
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2370
Or}	**Report** *<Rpt>*	[1..1]			2370
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2372
	Warnings *<Wrnngs>*	[1..*]			2372
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2374
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2374
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2374
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2375
	TransactionDetails *<TxDtls>*	[0..*]			2375
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386
	CollateralTimeStamp *<CollTmStmp>*	[0..1]	DateTime		2386

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AbnormalValues *<AbnrmlVals>*	[1..1]			2386
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2390
Or}	**Report** *<Rpt>*	[1..1]			2390
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2393
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2394
	Warnings *<Wrnngs>*	[1..*]			2394
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2397
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2398
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2398
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2398
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2399
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2399
	TransactionDetails *<TxDtls>*	[0..*]			2399
	TransactionIdentification *<TxId>*	[1..1]		C8	2402
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2403
	ActionType *<ActnTp>*	[0..1]	CodeSet		2404
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2404
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2405
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2406
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2406
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2406
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2407
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412
	NotionalAmount *<NtnlAmt>*	[0..1]		C10	2412
	FirstLeg *<FrstLeg>*	[0..1]		C11	2413
	Amount *<Amt>*	[0..1]	±		2413
	SchedulePeriod *<SchdlPrd>*	[0..*]			2414
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2414
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2414
	Amount *<Amt>*	[1..1]	±		2414
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2427
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2427
	Details *<Dtls>*	[0..1]			2427
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2428
	Quantity *<Qty>*	[1..1]	Quantity		2428
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2429
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2429
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2429
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2429
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2429
Or}	**Term** *<Term>*	[1..1]		C15	2429
	Quantity *<Qty>*	[0..1]	Quantity		2430
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2430
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2430
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2430
	Value *<Val>*	[0..1]	Quantity	C6	2431

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

8.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following **DetailedStatisticsPerCounterparty17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate *<RefDt>*	[1..1]	Date		2349
	MissingValuation *<MssngValtn>*	[1..1]			2350
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2352
Or}	**Report** *<Rpt>*	[1..1]			2352
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2354
	Warnings *<Wrnngs>*	[1..*]			2354
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2356
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2356
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2357
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2357
	TransactionDetails *<TxDtls>*	[0..*]			2357
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2365
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2365
{Or	**Portfolio** <*Prtfl*>	[1..1]			2366
	Code <*Cd*>	[1..1]	Text		2366
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2366
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2367
{Or	**Portfolio** <*Prtfl*>	[1..1]			2367
	Code <*Cd*>	[1..1]	Text		2367
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2367
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2368
	ValuationAmount <*ValtnAmt*>	[0..1]	±		2368
	ValuationTimeStamp <*ValtnTmStmp*>	[0..1]	±		2368
	MissingMarginInformation <*MssngMrgnInf*>	[1..1]			2368
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		2370
Or}	**Report** <*Rpt*>	[1..1]			2370
	NumberOfOutstandingDerivatives <*NbOfOutsdngDerivs*>	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithNoMarginInformation <*NbOfOutsdngDerivsWthNoMrgnInf*>	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation <*NbOfOutsdngDerivsWthOutdtdMrgnInf*>	[1..1]	Quantity		2372
	Warnings <*Wrnngs*>	[1..*]			2372
	CounterpartyIdentification <*CtrPtyId*>	[1..1]		C7	2374
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		2374
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		2374
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2375
	NumberOfOutstandingDerivatives <*NbOfOutsdngDerivs*>	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithNoMarginInformation <*NbOfOutsdngDerivsWthNoMrgnInf*>	[1..1]	Quantity		2375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2375
	TransactionDetails *<TxDtls>*	[0..*]			2375
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386
	CollateralTimeStamp *<CollTmStmp>*	[0..1]	DateTime		2386
	AbnormalValues *<AbnrmlVals>*	[1..1]			2386
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2390

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Report** <*Rpt*>	[1..1]			2390
	NumberOfDerivativesReported <*NbOfDerivsRptd*>	[1..1]	Quantity		2393
	NumberOfDerivativesReportedWithOutliers <*NbOfDerivsRptdWthOtlrs*>	[1..1]	Quantity		2394
	Warnings <*Wrnngs*>	[1..*]			2394
	CounterpartyIdentification <*CtrPtyId*>	[1..1]		C7	2397
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		2398
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		2398
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2398
	NumberOfDerivativesReported <*NbOfDerivsRptd*>	[1..1]	Quantity		2399
	NumberOfDerivativesReportedWithOutliers <*NbOfDerivsRptdWthOtlrs*>	[1..1]	Quantity		2399
	TransactionDetails <*TxDtls*>	[0..*]			2399
	TransactionIdentification <*TxId*>	[1..1]		C8	2402
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		2403
	ActionType <*ActnTp*>	[0..1]	CodeSet		2404
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2404
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		2405
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		2406
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		2406
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C9	2406
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			2407
{Or	**Portfolio** <*Prtfl*>	[1..1]			2408
{Or	**Code** <*Cd*>	[1..1]	Text		2408
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2409
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2409
{Or	**Portfolio** <*Prtfl*>	[1..1]			2410
	Code <*Cd*>	[1..1]	Text		2410
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2410
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2410

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412
	NotionalAmount *<NtnlAmt>*	[0..1]		C10	2412
	FirstLeg *<FrstLeg>*	[0..1]		C11	2413
	Amount *<Amt>*	[0..1]	±		2413
	SchedulePeriod *<SchdlPrd>*	[0..*]			2414
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2414
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2414
	Amount *<Amt>*	[1..1]	±		2414
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2427
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2427
	Details *<Dtls>*	[0..1]			2427
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2428
	Quantity *<Qty>*	[1..1]	Quantity		2428
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2429
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2429
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2429
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2429
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2429
Or}	**Term** *<Term>*	[1..1]		C15	2429
	Quantity *<Qty>*	[0..1]	Quantity		2430
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2430
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2430
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2430
	Value *<Val>*	[0..1]	Quantity	C6	2431
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2431

8.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 3141

8.4.1.2.2 MissingValuation <MssngValtn>

Presence: [1..1]

Definition: Detailed information of outstanding derivatives for which the valuation was not reported or the valuation reported is more than fourteen calendar days earlier than the date for which the report was generated shall be included in the report of missing valuations at the end of the day.

MissingValuation <MssngValtn> contains one of the following **DetailedMissingValuationsStatistics4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2352
Or}	**Report** *<Rpt>*	[1..1]			2352
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2354
	Warnings *<Wrnngs>*	[1..*]			2354
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2356
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2356
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2357
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2357
	TransactionDetails *<TxDtls>*	[0..*]			2357
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368
	ValuationAmount *<ValtnAmt>*	[0..1]	±		2368
	ValuationTimeStamp *<ValtnTmStmp>*	[0..1]	±		2368

8.4.1.2.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2.2.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following **DetailedTransactionStatistics27** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2354
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2354
	Warnings *<Wrnngs>*	[1..*]			2354
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2356
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2356
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2357
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2357
	TransactionDetails *<TxDtls>*	[0..*]			2357
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368
	ValuationAmount *<ValtnAmt>*	[0..1]	±		2368
	ValuationTimeStamp *<ValtnTmStmp>*	[0..1]	±		2368

8.4.1.2.2.2.1 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 3145

8.4.1.2.2.2.2 NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives for which valuation amount was never reported.

Datatype: "Number" on page 3145

8.4.1.2.2.2.3 NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated valuation.

Datatype: "Number" on page 3145

8.4.1.2.2.2.4 Warnings <Wrnngs>

Presence: [1..*]

Definition: Details of outstanding derivatives for which the valuation was not reported or the valuation reported is more than fourteen calendar days earlier than the date for which the report was generated shall be included in the report of missing valuations at the end of the day.

Warnings <Wrnngs> contains the following **MissingValuationsData2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2356
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2356
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2356
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2357
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithNoValuation *<NbOfOutsdngDerivsWthNoValtn>*	[1..1]	Quantity		2357
	NumberOfOutstandingDerivativesWithOutdatedValuation *<NbOfOutsdngDerivsWthOutdtdValtn>*	[1..1]	Quantity		2357
	TransactionDetails *<TxDtls>*	[0..*]			2357
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2367
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2367
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2368
	ValuationAmount <*ValtnAmt*>	[0..1]	±		2368
	ValuationTimeStamp <*ValtnTmStmp*>	[0..1]	±		2368

8.4.1.2.2.2.4.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		2356
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		2356
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2357

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /ReportSubmittingEntity Must be present
 Or    /EntityResponsibleForReport Must be present
```

8.4.1.2.2.2.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.2.2.4.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.2.2.4.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.2.2.4.2 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 3145

8.4.1.2.2.2.4.3 NumberOfOutstandingDerivativesWithNoValuation <NbOfOutsdngDerivsWthNoValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives for which valuation amount was never reported.

Datatype: "Number" on page 3145

8.4.1.2.2.2.4.4 NumberOfOutstandingDerivativesWithOutdatedValuation <NbOfOutsdngDerivsWthOutdtdValtn>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated valuation.

Datatype: "Number" on page 3145

8.4.1.2.2.2.4.5 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of missing valuations per transaction.

TransactionDetails <TxDtls> contains the following **MissingValuationsTransactionData2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]		C8	2358
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368
	ValuationAmount *<ValtnAmt>*	[0..1]	±		2368
	ValuationTimeStamp *<ValtnTmStmp>*	[0..1]	±		2368

8.4.1.2.2.2.4.5.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2359
	ActionType *<ActnTp>*	[0..1]	CodeSet		2360
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2360
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2360
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2361
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2362
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2362
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2362
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2363
{Or	**Portfolio** *<Prtfl>*	[1..1]			2364
{Or	**Code** *<Cd>*	[1..1]	Text		2364
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2365
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2365
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2367
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.4.1.2.2.2.4.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

8.4.1.2.2.2.4.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 3138

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.4.1.2.2.2.4.5.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

8.4.1.2.2.2.4.5.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.4.1.2.2.2.4.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		2897
Or}	DateTime <*DtTm*>	[1..1]	DateTime		2897

8.4.1.2.2.2.4.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

8.4.1.2.2.2.4.5.1.7 UniqueIdentifier <UnqIdr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <UnqIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

8.4.1.2.2.2.4.5.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]			2840
{Or	Type *<Tp>*	[1..1]	CodeSet		2840
Or}	Proprietary *<Prtry>*	[1..1]	Text		2841
	Version *<Vrsn>*	[0..1]	Text		2841
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

8.4.1.2.2.2.4.5.1.9 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2364
{Or	**Code** <*Cd*>	[1..1]	Text		2364
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2365
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2365
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2365
{Or	**Portfolio** <*Prtfl*>	[1..1]			2366
	Code <*Cd*>	[1..1]	Text		2366
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2366
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2367
{Or	**Portfolio** <*Prtfl*>	[1..1]			2367
	Code <*Cd*>	[1..1]	Text		2367
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2367
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2368

8.4.1.2.2.2.4.5.1.9.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		2364
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2365

8.4.1.2.2.2.4.5.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.2.2.4.5.1.9.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.2.2.4.5.1.9.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2365
{Or	**Portfolio** <*Prtfl*>	[1..1]			2366
	Code <*Cd*>	[1..1]	Text		2366
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2366
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2366
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2367
{Or	**Portfolio** <*Prtfl*>	[1..1]			2367
	Code <*Cd*>	[1..1]	Text		2367
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2367
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2368

8.4.1.2.2.2.4.5.1.9.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2366
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2366

8.4.1.2.2.2.4.5.1.9.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2366
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2366

8.4.1.2.2.2.4.5.1.9.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.2.2.4.5.1.9.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.2.4.5.1.9.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.2.2.4.5.1.9.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2367
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2368

8.4.1.2.2.2.4.5.1.9.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2367
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2367

8.4.1.2.2.2.4.5.1.9.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.2.2.4.5.1.9.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.2.4.5.1.9.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.2.2.4.5.2 ValuationAmount <ValtnAmt>

Presence: [0..1]

Definition: Mark-to-market valuation of the contract, or mark-to-model valuation

ValuationAmount <ValtnAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

8.4.1.2.2.2.4.5.3 ValuationTimeStamp <ValtnTmStmp>

Presence: [0..1]

Definition: Date and time of the valuation.

ValuationTimeStamp <ValtnTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		2897
Or}	DateTime <*DtTm*>	[1..1]	DateTime		2897

8.4.1.2.3 MissingMarginInformation <MssngMrgnInf>

Presence: [1..1]

Definition: Detailed information of the outstanding derivatives for which no margin information has been reported, or the margin information that was reported is dated more than fourteen calendar days earlier than the day.

MissingMarginInformation <MssngMrgnInf> contains one of the following **DetailedMissingMarginInformationStatistics4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2370
Or}	**Report** *<Rpt>*	[1..1]			2370
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2372
	Warnings *<Wrnngs>*	[1..*]			2372
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2374
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2374
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2374
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2375
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2375
	TransactionDetails *<TxDtls>*	[0..*]			2375
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386
	CollateralTimeStamp *<CollTmStmp>*	[0..1]	DateTime		2386

8.4.1.2.3.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2.3.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following **DetailedTransactionStatistics26** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2372
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2372
	Warnings *<Wrnngs>*	[1..*]			2372
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2374
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2374
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2374
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2375
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2375
	TransactionDetails *<TxDtls>*	[0..*]			2375
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386
	CollateralTimeStamp *<CollTmStmp>*	[0..1]	DateTime		2386

8.4.1.2.3.2.1 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 3145

8.4.1.2.3.2.2 NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>

Presence: [1..1]

Definition: Number of outstanding derivatives with no margin information.

Datatype: "Number" on page 3145

8.4.1.2.3.2.3 NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated margin information.

Datatype: "Number" on page 3145

8.4.1.2.3.2.4 Warnings <Wrnngs>

Presence: [1..*]

Definition: Details of the outstanding derivatives for which no margin information has been reported, or the margin information that was reported is dated more than fourteen calendar days earlier than the day.

Warnings <Wrnngs> contains the following **MissingMarginData2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2374
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2374
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2374
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2375
	NumberOfOutstandingDerivatives *<NbOfOutsdngDerivs>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithNoMarginInformation *<NbOfOutsdngDerivsWthNoMrgnInf>*	[1..1]	Quantity		2375
	NumberOfOutstandingDerivativesWithOutdatedMarginInformation *<NbOfOutsdngDerivsWthOutdtdMrgnInf>*	[1..1]	Quantity		2375
	TransactionDetails *<TxDtls>*	[0..*]			2375
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2385
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2385
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2386
	CollateralTimeStamp <*CollTmStmp*>	[0..1]	DateTime		2386

8.4.1.2.3.2.4.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		2374
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		2374
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /ReportSubmittingEntity Must be present
 Or    /EntityResponsibleForReport Must be present
```

8.4.1.2.3.2.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.3.2.4.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.3.2.4.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.3.2.4.2 NumberOfOutstandingDerivatives <NbOfOutsdngDerivs>

Presence: [1..1]

Definition: Number of outstanding derivatives.

Datatype: "Number" on page 3145

8.4.1.2.3.2.4.3 NumberOfOutstandingDerivativesWithNoMarginInformation <NbOfOutsdngDerivsWthNoMrgnInf>

Presence: [1..1]

Definition: Number of outstanding derivatives with no margin information.

Datatype: "Number" on page 3145

8.4.1.2.3.2.4.4 NumberOfOutstandingDerivativesWithOutdatedMarginInformation <NbOfOutsdngDerivsWthOutdtdMrgnInf>

Presence: [1..1]

Definition: Number of outstanding derivatives with outdated margin information.

Datatype: "Number" on page 3145

8.4.1.2.3.2.4.5 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of missing margins per transaction.

TransactionDetails <TxDtls> contains the following **MissingMarginTransactionData2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TransactionIdentification *<TxId>*	[1..1]		C8	2376
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386
	CollateralTimeStamp *<CollTmStmp>*	[0..1]	DateTime		2386

8.4.1.2.3.2.4.5.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2377
	ActionType *<ActnTp>*	[0..1]	CodeSet		2378
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2378
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2378
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2379
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2380
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2380
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2380
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2381
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.4.1.2.3.2.4.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

8.4.1.2.3.2.4.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 3138

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.4.1.2.3.2.4.5.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

8.4.1.2.3.2.4.5.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.4.1.2.3.2.4.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

8.4.1.2.3.2.4.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

8.4.1.2.3.2.4.5.1.7 UniqueIdentifier <UnqIdr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <UnqIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

8.4.1.2.3.2.4.5.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]			2840
{Or	Type *<Tp>*	[1..1]	CodeSet		2840
Or}	Proprietary *<Prtry>*	[1..1]	Text		2841
	Version *<Vrsn>*	[0..1]	Text		2841
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

8.4.1.2.3.2.4.5.1.9 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2382
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2383
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386

8.4.1.2.3.2.4.5.1.9.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		2382
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2383

8.4.1.2.3.2.4.5.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.3.2.4.5.1.9.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.3.2.4.5.1.9.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2383
{Or	**Portfolio** *<Prtfl>*	[1..1]			2384
	Code *<Cd>*	[1..1]	Text		2384
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2384
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2384
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2385
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386

8.4.1.2.3.2.4.5.1.9.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2384
	Code <*Cd*>	[1..1]	Text		2384
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2384
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2384

8.4.1.2.3.2.4.5.1.9.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2384
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2384

8.4.1.2.3.2.4.5.1.9.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.3.2.4.5.1.9.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.3.2.4.5.1.9.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.3.2.4.5.1.9.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2385
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2386

8.4.1.2.3.2.4.5.1.9.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2385
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2385

8.4.1.2.3.2.4.5.1.9.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.3.2.4.5.1.9.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.3.2.4.5.1.9.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.3.2.4.5.2 CollateralTimeStamp <CollTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

8.4.1.2.4 AbnormalValues <AbnrmlVals>

Presence: [1..1]

Definition: Detailed information of the derivatives that were received on the day of generation of the report with action type 'New', 'Position component', 'Modification' or 'Correction' whose notional amount is greater than a threshold for that class of derivatives.

AbnormalValues <AbnrmlVals> contains one of the following **DetailedAbnormalValuesStatistics4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2390
Or}	**Report** *<Rpt>*	[1..1]			2390
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2393
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2394
	Warnings *<Wrnngs>*	[1..*]			2394
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2397
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2398
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2398
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2398
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2399
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2399
	TransactionDetails *<TxDtls>*	[0..*]			2399
	TransactionIdentification *<TxId>*	[1..1]		C8	2402
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2403
	ActionType *<ActnTp>*	[0..1]	CodeSet		2404
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2404
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2405
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2406
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2406
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2406
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2407
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412
	NotionalAmount *<NtnlAmt>*	[0..1]		C10	2412
	FirstLeg *<FrstLeg>*	[0..1]		C11	2413
	Amount *<Amt>*	[0..1]	±		2413
	SchedulePeriod *<SchdlPrd>*	[0..*]			2414
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2414
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2414
	Amount *<Amt>*	[1..1]	±		2414
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2427
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2427
	Details *<Dtls>*	[0..1]			2427
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2428
	Quantity *<Qty>*	[1..1]	Quantity		2428
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2429
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2429
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2429
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2429
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2429
Or}	**Term** *<Term>*	[1..1]		C15	2429
	Quantity *<Qty>*	[0..1]	Quantity		2430
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2430
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2430
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2430
	Value *<Val>*	[0..1]	Quantity	C6	2431

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

8.4.1.2.4.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Specifies the type of report activity for a specific reporting period.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2.4.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

Report <Rpt> contains the following **DetailedTransactionStatistics28** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2393
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2394
	Warnings *<Wrnngs>*	[1..*]			2394
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2397
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2398
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2398
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2398
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2399
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2399
	TransactionDetails *<TxDtls>*	[0..*]			2399
	TransactionIdentification *<TxId>*	[1..1]		C8	2402
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2403
	ActionType *<ActnTp>*	[0..1]	CodeSet		2404
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2404
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2405
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2406
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2406
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2406
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2407
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412
	NotionalAmount *<NtnlAmt>*	[0..1]		C10	2412
	FirstLeg *<FrstLeg>*	[0..1]		C11	2413
	Amount *<Amt>*	[0..1]	±		2413
	SchedulePeriod *<SchdlPrd>*	[0..*]			2414
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2414
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2414
	Amount *<Amt>*	[1..1]	±		2414
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2427
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2427
	Details *<Dtls>*	[0..1]			2427
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2428
	Quantity *<Qty>*	[1..1]	Quantity		2428
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2429
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2429
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2429
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2429
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2429
Or}	**Term** *<Term>*	[1..1]		C15	2429
	Quantity *<Qty>*	[0..1]	Quantity		2430
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2430
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2430
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2430
	Value *<Val>*	[0..1]	Quantity	C6	2431
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2431

8.4.1.2.4.2.1 NumberOfDerivativesReported <NbOfDerivsRptd>

Presence: [1..1]

Definition: Number of reported derivatives.

Datatype: "Number" on page 3145

8.4.1.2.4.2.2 NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>

Presence: [1..1]

Definition: Number of reported derivatives with outliers.

Datatype: "Number" on page 3145

8.4.1.2.4.2.3 Warnings <Wrnngs>

Presence: [1..*]

Definition: Details of abnormal values.

Warnings <Wrnngs> contains the following **AbnormalValuesData4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[1..1]		C7	2397
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2398
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2398
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2398
	NumberOfDerivativesReported *<NbOfDerivsRptd>*	[1..1]	Quantity		2399
	NumberOfDerivativesReportedWithOutliers *<NbOfDerivsRptdWthOtlrs>*	[1..1]	Quantity		2399
	TransactionDetails *<TxDtls>*	[0..*]			2399
	TransactionIdentification *<TxId>*	[1..1]		C8	2402
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2403
	ActionType *<ActnTp>*	[0..1]	CodeSet		2404
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2404
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2405
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2406
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2406
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2406
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2407
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412
	NotionalAmount *<NtnlAmt>*	[0..1]		C10	2412
	FirstLeg *<FrstLeg>*	[0..1]		C11	2413
	Amount *<Amt>*	[0..1]	±		2413
	SchedulePeriod *<SchdlPrd>*	[0..*]			2414
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2414
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2414
	Amount *<Amt>*	[1..1]	±		2414
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2427
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2427
	Details *<Dtls>*	[0..1]			2427
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2428
	Quantity *<Qty>*	[1..1]	Quantity		2428
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2429
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2429
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2429
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2429
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2429
Or}	**Term** *<Term>*	[1..1]		C15	2429
	Quantity *<Qty>*	[0..1]	Quantity		2430
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2430
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2430
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2430
	Value *<Val>*	[0..1]	Quantity	C6	2431
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2431

8.4.1.2.4.2.3.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData92** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±		2398
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		2398
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2398

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /ReportSubmittingEntity Must be present
 Or    /EntityResponsibleForReport Must be present
```

8.4.1.2.4.2.3.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

8.4.1.2.4.2.3.1.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

8.4.1.2.4.2.3.1.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

8.4.1.2.4.2.3.2 NumberOfDerivativesReported <NbOfDerivsRptd>

Presence: [1..1]

Definition: Number of reported derivatives.

Datatype: "Number" on page 3145

8.4.1.2.4.2.3.3 NumberOfDerivativesReportedWithOutliers <NbOfDerivsRptdWthOtlrs>

Presence: [1..1]

Definition: Number of reported derivatives with outliers.

Datatype: "Number" on page 3145

8.4.1.2.4.2.3.4 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details on abnormal values per transaction.

TransactionDetails <TxDtls> contains the following **AbnormalValuesTransactionData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]		C8	2402
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		2403
	ActionType <ActnTp>	[0..1]	CodeSet		2404
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		2404
	DerivativeEventType <DerivEvtTp>	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp <DerivEvtTmStmp>	[0..1]	±		2405
	OtherCounterparty <OthrCtrPty>	[0..1]	±		2406
	UniqueIdentifier <UnqIdr>	[0..1]	±		2406
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	2406
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			2407
{Or	**Portfolio** <Prtfl>	[1..1]			2408
{Or	**Code** <Cd>	[1..1]	Text		2408
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** <MrgnPrtflCd>	[1..1]			2409
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]			2409
{Or	**Portfolio** <Prtfl>	[1..1]			2410
	Code <Cd>	[1..1]	Text		2410
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		2410
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]			2411
{Or	**Portfolio** <Prtfl>	[1..1]			2411
	Code <Cd>	[1..1]	Text		2411
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		2411
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		2412
	NotionalAmount <NtnlAmt>	[0..1]		C10	2412
	FirstLeg <FrstLeg>	[0..1]		C11	2413
	Amount <Amt>	[0..1]	±		2413
	SchedulePeriod <SchdlPrd>	[0..*]			2414
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		2414
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		2414
	Amount <Amt>	[1..1]	±		2414

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecondLeg *<ScndLeg>*	[0..1]		C12	2414
	Amount *<Amt>*	[0..1]	±		2415
	SchedulePeriod *<SchdlPrd>*	[0..*]			2415
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2416
	NotionalQuantity *<NtnlQty>*	[0..1]		C13	2417
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2427
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2427
	Details <*Dtls*>	[0..1]			2427
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2428
	Quantity <*Qty*>	[1..1]	Quantity		2428
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2429
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2429
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2429
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2429
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2429
Or}	**Term** <*Term*>	[1..1]		C15	2429
	Quantity <*Qty*>	[0..1]	Quantity		2430
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2430
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430
	Value <*Val*>	[0..1]	Quantity	C6	2431
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

8.4.1.2.4.2.3.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		2403
	ActionType *<ActnTp>*	[0..1]	CodeSet		2404
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2404
	DerivativeEventType *<DerivEvtTp>*	[0..1]	CodeSet		2404
	DerivativeEventTimeStamp *<DerivEvtTmStmp>*	[0..1]	±		2405
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±		2406
	UniqueIdentifier *<UnqIdr>*	[0..1]	±		2406
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C9	2406
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2407
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.4.1.2.4.2.3.4.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

8.4.1.2.4.2.3.4.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 3138

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.4.1.2.4.2.3.4.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

8.4.1.2.4.2.3.4.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.4.1.2.4.2.3.4.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

8.4.1.2.4.2.3.4.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

8.4.1.2.4.2.3.4.1.7 UniqueIdentifier <UnqIdr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <UnqIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

8.4.1.2.4.2.3.4.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

8.4.1.2.4.2.3.4.1.9 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2408
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2409
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412

8.4.1.2.4.2.3.4.1.9.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		2408
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2409

8.4.1.2.4.2.3.4.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.4.2.3.4.1.9.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.4.2.3.4.1.9.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2409
{Or	**Portfolio** *<Prtfl>*	[1..1]			2410
	Code *<Cd>*	[1..1]	Text		2410
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2410
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2410
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2411
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412

8.4.1.2.4.2.3.4.1.9.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2410
	Code <*Cd*>	[1..1]	Text		2410
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2410
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2410

8.4.1.2.4.2.3.4.1.9.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2410
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2410

8.4.1.2.4.2.3.4.1.9.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.4.2.3.4.1.9.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.4.2.3.4.1.9.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.4.2.3.4.1.9.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2411
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2412

8.4.1.2.4.2.3.4.1.9.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2411
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2411

8.4.1.2.4.2.3.4.1.9.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

8.4.1.2.4.2.3.4.1.9.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.4.2.3.4.1.9.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.4.1.2.4.2.3.4.2 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Impacted by: C10 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C11	2413
	Amount <*Amt*>	[0..1]	±		2413
	SchedulePeriod <*SchdlPrd*>	[0..*]			2414
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2414
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2414
	Amount <*Amt*>	[1..1]	±		2414
	SecondLeg <*ScndLeg*>	[0..1]		C12	2414
	Amount <*Amt*>	[0..1]	±		2415
	SchedulePeriod <*SchdlPrd*>	[0..*]			2415
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2416
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2416
	Amount <*Amt*>	[1..1]	±		2416
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2416

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

8.4.1.2.4.2.3.4.2.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C11 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		2413
	SchedulePeriod <*SchdlPrd*>	[0..*]			2414
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2414
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2414
	Amount <*Amt*>	[1..1]	±		2414

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

8.4.1.2.4.2.3.4.2.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

8.4.1.2.4.2.3.4.2.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2414
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2414
	Amount <*Amt*>	[1..1]	±		2414

8.4.1.2.4.2.3.4.2.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.2.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.2.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

8.4.1.2.4.2.3.4.2.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C12 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		2415
	SchedulePeriod <*SchdlPrd*>	[0..*]			2415
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2416
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2416
	Amount <*Amt*>	[1..1]	±		2416
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2416

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

8.4.1.2.4.2.3.4.2.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

8.4.1.2.4.2.3.4.2.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2416
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2416
	Amount *<Amt>*	[1..1]	±		2416

8.4.1.2.4.2.3.4.2.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.2.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.2.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

8.4.1.2.4.2.3.4.2.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

8.4.1.2.4.2.3.4.3 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C13 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C14	2419
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425
	SecondLeg *<ScndLeg>*	[0..1]		C14	2426
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2427
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2427
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2427
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2427
	Details *<Dtls>*	[0..1]			2427
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2428
	Quantity *<Qty>*	[1..1]	Quantity		2428
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2429
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2429
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2429

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2429
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2429
Or}	**Term** <*Term*>	[1..1]		C15	2429
	Quantity <*Qty*>	[0..1]	Quantity		2430
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2430
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430
	Value <*Val*>	[0..1]	Quantity	C6	2431
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

8.4.1.2.4.2.3.4.3.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C14 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2420
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421
	Details *<Dtls>*	[0..1]			2421
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2422
	Quantity *<Qty>*	[1..1]	Quantity		2422
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2423
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2423
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2423
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2423
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2423
Or}	**Term** *<Term>*	[1..1]		C15	2423
	Quantity *<Qty>*	[0..1]	Quantity		2424
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2424
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2424
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2424
	Value *<Val>*	[0..1]	Quantity	C6	2425
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2425

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

8.4.1.2.4.2.3.4.3.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

8.4.1.2.4.2.3.4.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2421
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2421

8.4.1.2.4.2.3.4.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

8.4.1.2.4.2.3.4.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

8.4.1.2.4.2.3.4.3.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2422
	Quantity <*Qty*>	[1..1]	Quantity		2422
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2423
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2423
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2423
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2423
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2423
Or}	**Term** <*Term*>	[1..1]		C15	2423
	Quantity <*Qty*>	[0..1]	Quantity		2424
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2424
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2424
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2424
	Value <*Val*>	[0..1]	Quantity	C6	2425
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2425

8.4.1.2.4.2.3.4.3.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		2422
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2423
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2423
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2423
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2423
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2423

8.4.1.2.4.2.3.4.3.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

8.4.1.2.4.2.3.4.3.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2423
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2423

8.4.1.2.4.2.3.4.3.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

8.4.1.2.4.2.3.4.3.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

8.4.1.2.4.2.3.4.3.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.3.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.3.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C15 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		2424
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2424
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2424
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2424
	Value <*Val*>	[0..1]	Quantity	C6	2425
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2425

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

8.4.1.2.4.2.3.4.3.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

8.4.1.2.4.2.3.4.3.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2424
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2424

8.4.1.2.4.2.3.4.3.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

8.4.1.2.4.2.3.4.3.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		3066
	SchemeName <SchmeNm>	[0..1]	Text		3067
	Issuer <Issr>	[0..1]	Text		3067

8.4.1.2.4.2.3.4.3.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.4.2.3.4.3.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.4.1.2.4.2.3.4.3.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C14 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		2427
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2427
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2427
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2427
	Details <*Dtls*>	[0..1]			2427
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2428
	Quantity <*Qty*>	[1..1]	Quantity		2428
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2429
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2429
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2429
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2429
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2429
Or}	**Term** <*Term*>	[1..1]		C15	2429
	Quantity <*Qty*>	[0..1]	Quantity		2430
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2430
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430
	Value <*Val*>	[0..1]	Quantity	C6	2431
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

8.4.1.2.4.2.3.4.3.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

8.4.1.2.4.2.3.4.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2427
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2427

8.4.1.2.4.2.3.4.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

8.4.1.2.4.2.3.4.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

8.4.1.2.4.2.3.4.3.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2428
	Quantity <*Qty*>	[1..1]	Quantity		2428
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2429
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2429
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2429
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2429
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2429
Or}	**Term** <*Term*>	[1..1]		C15	2429
	Quantity <*Qty*>	[0..1]	Quantity		2430
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2430
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430
	Value <*Val*>	[0..1]	Quantity	C6	2431
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

8.4.1.2.4.2.3.4.3.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		2428
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2429
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2429
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2429
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2429
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2429

8.4.1.2.4.2.3.4.3.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

8.4.1.2.4.2.3.4.3.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2429
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2429

8.4.1.2.4.2.3.4.3.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

8.4.1.2.4.2.3.4.3.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

8.4.1.2.4.2.3.4.3.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.3.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

8.4.1.2.4.2.3.4.3.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C15 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		2430
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2430
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430
	Value <*Val*>	[0..1]	Quantity	C6	2431
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2431

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

8.4.1.2.4.2.3.4.3.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

8.4.1.2.4.2.3.4.3.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2430
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2430

8.4.1.2.4.2.3.4.3.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

8.4.1.2.4.2.3.4.3.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

8.4.1.2.4.2.3.4.3.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.4.2.3.4.3.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured fields and/or any other specific block.

Impacted by: C16 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

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 auth.107.001.01 DerivativesTradeStateReportV01

9.1 MessageDefinition Functionality

The DerivativesTradeStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

Outline

The DerivativesTradeStateReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to metadata of report message.

B. TradeData

   Data concerning the reporting trade.

C. SupplementaryData

   Additional information that cannot be captured in the structured fields and/or any other specific block.

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradStatRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C9	2448
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		2448
	MessagePagination *<MsgPgntn>*	[0..1]	±		2448
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		2449
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		2449
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		2449
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		2449
	TradeData *<TradData>*	[1..1]			2449
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2461
Or}	**State** *<Stat>*	[1..*]			2461
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			2473
	Counterparty *<CtrPty>*	[1..1]			2475
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	2477
	Identification *<Id>*	[1..1]	±		2478
	Nature *<Ntr>*	[0..1]			2479
{Or	**FinancialInstitution** *<FI>*	[1..1]			2479
	Sector *<Sctr>*	[1..*]			2479
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2480
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2481
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2481
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2481
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2482
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2482
{Or	**Direction** *<Drctn>*	[1..1]			2482
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2483

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	2483
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	2484
	ReportingExemption *<RptgXmptn>*	[0..1]			2484
	Reason *<Rsn>*	[1..1]	Text		2484
	Description *<Desc>*	[0..1]	Text		2484
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	2484
	IdentificationType *<IdTp>*	[0..1]	±		2485
	Nature *<Ntr>*	[0..1]			2485
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2488
	Broker *<Brkr>*	[0..1]	±		2489
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2489
	ClearingMember *<ClrMmb>*	[0..1]	±		2489
	Beneficiary *<Bnfcry>*	[0..2]	±		2489
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2490
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2490
	RelationshipRecord *<RltshRcrd>*	[0..*]			2490
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2491
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2491
	RelationshipType *<RltshTp>*	[1..1]			2492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492
	Description *<Desc>*	[0..1]	Text		2492
	Valuation *<Valtn>*	[0..1]	±	C12	2493

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2493
	CommonTradeData *<CmonTradData>*	[1..1]			2493
	ContractData *<CtrctData>*	[0..1]		C13	2503
	ContractType *<CtrctTp>*	[0..1]	CodeSet		2505
	AssetClass *<AsstClss>*	[0..1]	CodeSet		2506
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		2506
	ProductIdentification *<PdctId>*	[0..1]		C14	2506
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2507
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		2507
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		2507
	ProductDescription *<PdctDesc>*	[0..1]	Text		2507
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			2507
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2508
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2509
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2509
Or	**Basket** *<Bskt>*	[1..1]		C15	2509
	Structurer *<Strr>*	[0..1]	IdentifierSet		2510
	Identification *<Id>*	[0..1]	Text		2510
	Constituents *<Cnsttnts>*	[0..*]			2510
	InstrumentIdentification *<InstrmId>*	[1..1]			2511
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2512
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2512
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2512
	Identification *<Id>*	[1..1]	Text		2512
	Source *<Src>*	[1..1]	Text		2512
	Quantity *<Qty>*	[0..1]	Quantity		2512
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2512
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2513
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2513
Or	**Index** *<Indx>*	[1..1]		C16	2513

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2514
	Name *<Nm>*	[0..1]	Text		2514
	Index *<Indx>*	[0..1]	CodeSet		2514
Or	**Other** *<Othr>*	[1..1]			2514
	Identification *<Id>*	[1..1]	Text		2514
	Source *<Src>*	[1..1]	Text		2514
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2514
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	2515
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2515
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2516
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2516
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2516
	FixingDate *<FxgDt>*	[0..1]	DateTime		2516
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	2516
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2517
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2517
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2517
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2518
	FixingDate *<FxgDt>*	[0..1]	DateTime		2518
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	2518
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		2518
	TransactionData *<TxData>*	[1..1]		C17	2518
	TransactionIdentification *<TxId>*	[0..1]	±		2527
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		2527
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		2528
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2528
{Or	**Portfolio** *<Prtfl>*	[1..1]			2529
{Or	**Code** *<Cd>*	[1..1]	Text		2529
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2530
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2530
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2530

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2531
	Code *<Cd>*	[1..1]	Text		2531
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2531
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2532
{Or	**Portfolio** *<Prtfl>*	[1..1]			2532
	Code *<Cd>*	[1..1]	Text		2532
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2532
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2533
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		2533
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		2533
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		2533
	TransactionPrice *<TxPric>*	[0..1]	±	C18	2533
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	2534
	FirstLeg *<FrstLeg>*	[0..1]		C21	2535
	Amount *<Amt>*	[0..1]	±		2536
	SchedulePeriod *<SchdlPrd>*	[0..*]			2536
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2536
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2536
	Amount *<Amt>*	[1..1]	±		2537
	SecondLeg *<ScndLeg>*	[0..1]		C22	2537
	Amount *<Amt>*	[0..1]	±		2537
	SchedulePeriod *<SchdlPrd>*	[0..*]			2538
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2538
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2538
	Amount *<Amt>*	[1..1]	±		2538
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2538
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	2539
	FirstLeg *<FrstLeg>*	[0..1]		C24	2541
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2542
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2542

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545
	Quantity *<Qty>*	[0..1]	Quantity		2546
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2546
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2546
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2546
	Value *<Val>*	[0..1]	Quantity	C8	2547
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2547
	SecondLeg *<ScndLeg>*	[0..1]		C24	2548
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2549
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2549
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2549
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2549
	Details *<Dtls>*	[0..1]			2549
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2550
	Quantity *<Qty>*	[1..1]	Quantity		2550
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2551
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2551
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2551
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2551
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2551
Or}	**Term** *<Term>*	[1..1]		C25	2551

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		2552
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2552
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2552
	Value *<Val>*	[0..1]	Quantity	C8	2553
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2553
	Quantity *<Qty>*	[0..1]	±		2554
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		2554
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		2554
	EffectiveDate *<FctvDt>*	[0..1]	Date		2554
	ExpirationDate *<XprtnDt>*	[0..1]	Date		2554
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		2555
	SettlementDate *<SttlmDt>*	[0..*]	Date		2555
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	2555
	Compression *<Cmprssn>*	[0..1]	Indicator		2556
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		2556
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			2556
	Technique *<Tchnq>*	[1..1]	CodeSet		2556
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2557
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	2557
	Type *<Tp>*	[0..1]	CodeSet		2558
	Identification *<Id>*	[0..1]			2559
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2559
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560
	TimeStamp *<TmStmp>*	[0..1]	±		2560
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2560
	TradeConfirmation *<TradConf>*	[0..1]	±		2560
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		2561
	TradeClearing *<TradClr>*	[0..1]		C28	2561

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		2563
	ClearingStatus *<ClrSts>*	[0..1]			2563
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		2573

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BlockTradeElection <*BlckTradElctn*>	[0..1]	Indicator		2573
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		2573
	InterestRate <*IntrstRate*>	[0..1]		C31	2574
	FirstLeg <*FrstLeg*>	[0..1]			2576
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	2577
Or}	**Floating** <*Fltg*>	[1..1]		C34	2578
	Identification <*Id*>	[0..1]	IdentifierSet		2578
	Name <*Nm*>	[0..1]	Text		2579
	Rate <*Rate*>	[0..1]			2579
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2579
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2579
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	2579
	Spread <*Sprd*>	[0..1]	±		2580
	DayCount <*DayCnt*>	[0..1]	±		2580
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		2580
	ResetFrequency <*RstFrqcy*>	[0..1]	±		2580
	NextFloatingReset <*NxtFltgRst*>	[0..1]			2581
	Date <*Dt*>	[1..1]	Date		2581
	Value <*Val*>	[0..1]	Rate		2581
	LastFloatingReset <*LastFltgRst*>	[0..1]			2581
	Date <*Dt*>	[1..1]	Date		2581
	Value <*Val*>	[0..1]	Rate		2582
	SecondLeg <*ScndLeg*>	[0..1]			2582
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	2582
Or}	**Floating** <*Fltg*>	[1..1]		C34	2583
	Identification <*Id*>	[0..1]	IdentifierSet		2584
	Name <*Nm*>	[0..1]	Text		2584
	Rate <*Rate*>	[0..1]			2584
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2584
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2584
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	2584

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587
	Currency *<Ccy>*	[0..1]		C7	2587
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	2587
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2588
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2588
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2588
	FixingDate *<FxgDt>*	[0..1]	DateTime		2588
	Commodity *<Cmmdty>*	[0..1]	±		2588
	Option *<Optn>*	[0..1]		C35	2589
	Type *<Tp>*	[0..1]	CodeSet		2590
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		2590
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		2591
	ExerciseDate *<ExrcDt>*	[0..1]	±		2591
	StrikePrice *<StrkPric>*	[0..1]	±		2591
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		2592
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	2592
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		2593
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		2593
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	2594
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		2594

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		2595
	LoadType *<LdTp>*	[0..1]	CodeSet		2595
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	2595
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		2596
	DeliveryDate *<DlvryDt>*	[0..1]			2596
	FromDate *<FrDt>*	[0..1]	Date		2596
	ToDate *<ToDt>*	[1..1]	Date		2597
	Duration *<Drtn>*	[0..1]	CodeSet		2597
	WeekDay *<WkDay>*	[0..*]	CodeSet		2597
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		2598
	QuantityUnit *<QtyUnit>*	[0..1]	±		2598
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		2598
	Credit *<Cdt>*	[0..1]			2598
	Seniority *<Snrty>*	[0..1]	CodeSet		2599
	ReferenceParty *<RefPty>*	[0..1]	±		2599
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		2599
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		2600
	Series *<Srs>*	[0..1]	Quantity		2600
	Version *<Vrsn>*	[0..1]	Quantity		2600
	IndexFactor *<IndxFctr>*	[0..1]	Rate		2600
	Tranche *<Trch>*	[0..1]	±		2600
	OtherPayment *<OthrPmt>*	[0..*]		C39	2601
	PaymentAmount *<PmtAmt>*	[0..1]	±		2601
	PaymentType *<PmtTp>*	[0..1]	±		2602
	PaymentDate *<PmtDt>*	[0..1]	Date		2602
	PaymentPayer *<PmtPyer>*	[0..1]	±		2602
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		2602
	Package *<Packg>*	[0..1]		C40	2603
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		2603
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		2603
	Price *<Pric>*	[0..1]	±		2604

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Spread <*Sprd*>	[0..1]	±		2604
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		2604
	ContractModification <*CtrctMod*>	[0..1]	±	C41	2605
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	2605
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			2605
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		2606
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		2606
	TimeStamp <*TmStmp*>	[1..1]	DateTime		2606
	SupplementaryData <*SplmtryData*>	[0..*]	±	C43	2606
	SupplementaryData <*SplmtryData*>	[0..*]	±	C43	2607

9.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C7 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one of the 2 elements must be present.

C20 OneElementPresentRule

At least one element must be present.

C21 OneElementPresentRule

At least one element must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one of the 7 elements must be present.

C30 OneElementPresentRule

At least one of the 6 elements must be present.

C31 OneElementPresentRule

At least one element must be present.

C32 OneElementPresentRule

At least one of the 3 elements must be present.

C33 OneElementPresentRule

At least one of the 2 elements must be present.

C34 OneElementPresentRule

At least one element must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one of the 2 elements must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 **OneElementPresentRule**

At least one element must be present.

C42 **OneElementPresentRule**

At least one element must be present.

C43 **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 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C9 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		2448
	MessagePagination *<MsgPgntn>*	[0..1]	±		2448
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		2449
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		2449
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		2449
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		2449

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 3141

9.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		3068
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		3068

9.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 3145

9.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 3146

9.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 3146

9.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData58Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2461
Or}	**State** *<Stat>*	[1..*]			2461
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			2473
	Counterparty *<CtrPty>*	[1..1]			2475
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	2477
	Identification *<Id>*	[1..1]	±		2478
	Nature *<Ntr>*	[0..1]			2479
{Or	**FinancialInstitution** *<FI>*	[1..1]			2479
	Sector *<Sctr>*	[1..*]			2479
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2480
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2481
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2481
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2481
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2482
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2482
{Or	**Direction** *<Drctn>*	[1..1]			2482
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2483
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	2483
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	2484
	ReportingExemption *<RptgXmptn>*	[0..1]			2484
	Reason *<Rsn>*	[1..1]	Text		2484
	Description *<Desc>*	[0..1]	Text		2484
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	2484
	IdentificationType *<IdTp>*	[0..1]	±		2485
	Nature *<Ntr>*	[0..1]			2485
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2488
	Broker *<Brkr>*	[0..1]	±		2489
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2489
	ClearingMember *<ClrMmb>*	[0..1]	±		2489
	Beneficiary *<Bnfcry>*	[0..2]	±		2489
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2490
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2490
	RelationshipRecord *<RltshRcrd>*	[0..*]			2490
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2491
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2491
	RelationshipType *<RltshTp>*	[1..1]			2492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492
	Description *<Desc>*	[0..1]	Text		2492
	Valuation *<Valtn>*	[0..1]	±	C12	2493
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2493
	CommonTradeData *<CmonTradData>*	[1..1]			2493
	ContractData *<CtrctData>*	[0..1]		C13	2503
	ContractType *<CtrctTp>*	[0..1]	CodeSet		2505
	AssetClass *<AsstClss>*	[0..1]	CodeSet		2506
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		2506
	ProductIdentification *<PdctId>*	[0..1]		C14	2506
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2507
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		2507

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		2507
	ProductDescription *<PdctDesc>*	[0..1]	Text		2507
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			2507
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2508
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2509
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2509
Or	**Basket** *<Bskt>*	[1..1]		C15	2509
	Structurer *<Strr>*	[0..1]	IdentifierSet		2510
	Identification *<Id>*	[0..1]	Text		2510
	Constituents *<Cnsttnts>*	[0..*]			2510
	InstrumentIdentification *<InstrmId>*	[1..1]			2511
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2512
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2512
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2512
	Identification *<Id>*	[1..1]	Text		2512
	Source *<Src>*	[1..1]	Text		2512
	Quantity *<Qty>*	[0..1]	Quantity		2512
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2512
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2513
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2513
Or	**Index** *<Indx>*	[1..1]		C16	2513
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2514
	Name *<Nm>*	[0..1]	Text		2514
	Index *<Indx>*	[0..1]	CodeSet		2514
Or	**Other** *<Othr>*	[1..1]			2514
	Identification *<Id>*	[1..1]	Text		2514
	Source *<Src>*	[1..1]	Text		2514
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2514
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	2515

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2515
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2516
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2516
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2516
	FixingDate *<FxgDt>*	[0..1]	DateTime		2516
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	2516
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2517
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2517
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2517
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2518
	FixingDate *<FxgDt>*	[0..1]	DateTime		2518
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	2518
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		2518
	TransactionData *<TxData>*	[1..1]		C17	2518
	TransactionIdentification *<TxId>*	[0..1]	±		2527
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		2527
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		2528
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2528
{Or	**Portfolio** *<Prtfl>*	[1..1]			2529
{Or	**Code** *<Cd>*	[1..1]	Text		2529
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2530
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2530
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2530
{Or	**Portfolio** *<Prtfl>*	[1..1]			2531
	Code *<Cd>*	[1..1]	Text		2531
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2531
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2532
{Or	**Portfolio** *<Prtfl>*	[1..1]			2532

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2532
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2532
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2533
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		2533
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		2533
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		2533
	TransactionPrice *<TxPric>*	[0..1]	±	C18	2533
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	2534
	FirstLeg *<FrstLeg>*	[0..1]		C21	2535
	Amount *<Amt>*	[0..1]	±		2536
	SchedulePeriod *<SchdlPrd>*	[0..*]			2536
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2536
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2536
	Amount *<Amt>*	[1..1]	±		2537
	SecondLeg *<ScndLeg>*	[0..1]		C22	2537
	Amount *<Amt>*	[0..1]	±		2537
	SchedulePeriod *<SchdlPrd>*	[0..*]			2538
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2538
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2538
	Amount *<Amt>*	[1..1]	±		2538
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2538
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	2539
	FirstLeg *<FrstLeg>*	[0..1]		C24	2541
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2542
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2542
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545
	Quantity *<Qty>*	[0..1]	Quantity		2546
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2546
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2546
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2546
	Value *<Val>*	[0..1]	Quantity	C8	2547
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2547
	SecondLeg *<ScndLeg>*	[0..1]		C24	2548
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2549
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2549
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2549
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2549
	Details *<Dtls>*	[0..1]			2549
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2550
	Quantity *<Qty>*	[1..1]	Quantity		2550
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2551
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2551
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2551
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2551
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2551
Or}	**Term** *<Term>*	[1..1]		C25	2551
	Quantity *<Qty>*	[0..1]	Quantity		2552
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2552
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2552
	Value *<Val>*	[0..1]	Quantity	C8	2553
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2553

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	±		2554
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		2554
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		2554
	EffectiveDate *<FctvDt>*	[0..1]	Date		2554
	ExpirationDate *<XprtnDt>*	[0..1]	Date		2554
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		2555
	SettlementDate *<SttlmDt>*	[0..*]	Date		2555
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	2555
	Compression *<Cmprssn>*	[0..1]	Indicator		2556
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		2556
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			2556
	Technique *<Tchnq>*	[1..1]	CodeSet		2556
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2557
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	2557
	Type *<Tp>*	[0..1]	CodeSet		2558
	Identification *<Id>*	[0..1]			2559
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2559
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560
	TimeStamp *<TmStmp>*	[0..1]	±		2560
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2560
	TradeConfirmation *<TradConf>*	[0..1]	±		2560
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		2561
	TradeClearing *<TradClr>*	[0..1]		C28	2561
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		2563
	ClearingStatus *<ClrSts>*	[0..1]			2563
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		2573
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		2573
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		2573
	InterestRate *<IntrstRate>*	[0..1]		C31	2574

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			2576
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2577
Or}	**Floating** *<Fltg>*	[1..1]		C34	2578
	Identification *<Id>*	[0..1]	IdentifierSet		2578
	Name *<Nm>*	[0..1]	Text		2579
	Rate *<Rate>*	[0..1]			2579
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2579
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2579
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2579
	Spread *<Sprd>*	[0..1]	±		2580
	DayCount *<DayCnt>*	[0..1]	±		2580
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2580
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2580
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2581
	LastFloatingReset *<LastFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2582
	SecondLeg *<ScndLeg>*	[0..1]			2582
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2582
Or}	**Floating** *<Fltg>*	[1..1]		C34	2583
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587
	Currency *<Ccy>*	[0..1]		C7	2587
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	2587
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2588
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2588
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2588
	FixingDate *<FxgDt>*	[0..1]	DateTime		2588
	Commodity *<Cmmdty>*	[0..1]	±		2588
	Option *<Optn>*	[0..1]		C35	2589
	Type *<Tp>*	[0..1]	CodeSet		2590
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		2590
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		2591
	ExerciseDate *<ExrcDt>*	[0..1]	±		2591
	StrikePrice *<StrkPric>*	[0..1]	±		2591
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		2592
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	2592
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		2593
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		2593
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	2594
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		2594
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		2595
	LoadType *<LdTp>*	[0..1]	CodeSet		2595
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	2595

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		2596
	DeliveryDate *<DlvryDt>*	[0..1]			2596
	FromDate *<FrDt>*	[0..1]	Date		2596
	ToDate *<ToDt>*	[1..1]	Date		2597
	Duration *<Drtn>*	[0..1]	CodeSet		2597
	WeekDay *<WkDay>*	[0..*]	CodeSet		2597
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		2598
	QuantityUnit *<QtyUnit>*	[0..1]	±		2598
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		2598
	Credit *<Cdt>*	[0..1]			2598
	Seniority *<Snrty>*	[0..1]	CodeSet		2599
	ReferenceParty *<RefPty>*	[0..1]	±		2599
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		2599
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		2600
	Series *<Srs>*	[0..1]	Quantity		2600
	Version *<Vrsn>*	[0..1]	Quantity		2600
	IndexFactor *<IndxFctr>*	[0..1]	Rate		2600
	Tranche *<Trch>*	[0..1]	±		2600
	OtherPayment *<OthrPmt>*	[0..*]		C39	2601
	PaymentAmount *<PmtAmt>*	[0..1]	±		2601
	PaymentType *<PmtTp>*	[0..1]	±		2602
	PaymentDate *<PmtDt>*	[0..1]	Date		2602
	PaymentPayer *<PmtPyer>*	[0..1]	±		2602
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		2602
	Package *<Packg>*	[0..1]		C40	2603
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		2603
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		2603
	Price *<Pric>*	[0..1]	±		2604
	Spread *<Sprd>*	[0..1]	±		2604
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		2604
	ContractModification *<CtrctMod>*	[0..1]	±	C41	2605

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	2605
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			2605
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		2606
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		2606
	TimeStamp <*TmStmp*>	[1..1]	DateTime		2606
	SupplementaryData <*SplmtryData*>	[0..*]	±	C43	2606

9.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no active instruments are present on a venue, this field should be set so that a valid instrument reference data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

9.4.2.2 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following **TradeStateReport22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			2473
	Counterparty *<CtrPty>*	[1..1]			2475
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	2477
	Identification *<Id>*	[1..1]	±		2478
	Nature *<Ntr>*	[0..1]			2479
{Or	**FinancialInstitution** *<FI>*	[1..1]			2479
	Sector *<Sctr>*	[1..*]			2479
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2480
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2481
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2481
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2481
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2482
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2482
{Or	**Direction** *<Drctn>*	[1..1]			2482
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2483
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	2483
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	2484
	ReportingExemption *<RptgXmptn>*	[0..1]			2484
	Reason *<Rsn>*	[1..1]	Text		2484
	Description *<Desc>*	[0..1]	Text		2484
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	2484
	IdentificationType *<IdTp>*	[0..1]	±		2485
	Nature *<Ntr>*	[0..1]			2485
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2488
	Broker *<Brkr>*	[0..1]	±		2489
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2489
	ClearingMember *<ClrMmb>*	[0..1]	±		2489
	Beneficiary *<Bnfcry>*	[0..2]	±		2489
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2490
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2490
	RelationshipRecord *<RltshRcrd>*	[0..*]			2490
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2491
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2491
	RelationshipType *<RltshTp>*	[1..1]			2492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492
	Description *<Desc>*	[0..1]	Text		2492
	Valuation *<Valtn>*	[0..1]	±	C12	2493
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2493
	CommonTradeData *<CmonTradData>*	[1..1]			2493
	ContractData *<CtrctData>*	[0..1]		C13	2503
	ContractType *<CtrctTp>*	[0..1]	CodeSet		2505
	AssetClass *<AsstClss>*	[0..1]	CodeSet		2506
	ProductClassification *<PdctClssfctn>*	[0..1]	IdentifierSet		2506
	ProductIdentification *<PdctId>*	[0..1]		C14	2506
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2507
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		2507
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		2507
	ProductDescription *<PdctDesc>*	[0..1]	Text		2507

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnderlyingInstrument *<UndrlygInstrm>*	[0..1]			2507
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2508
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2509
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2509
Or	**Basket** *<Bskt>*	[1..1]		C15	2509
	Structurer *<Strr>*	[0..1]	IdentifierSet		2510
	Identification *<Id>*	[0..1]	Text		2510
	Constituents *<Cnsttnts>*	[0..*]			2510
	InstrumentIdentification *<InstrmId>*	[1..1]			2511
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2512
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2512
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2512
	Identification *<Id>*	[1..1]	Text		2512
	Source *<Src>*	[1..1]	Text		2512
	Quantity *<Qty>*	[0..1]	Quantity		2512
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2512
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2513
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2513
Or	**Index** *<Indx>*	[1..1]		C16	2513
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2514
	Name *<Nm>*	[0..1]	Text		2514
	Index *<Indx>*	[0..1]	CodeSet		2514
Or	**Other** *<Othr>*	[1..1]			2514
	Identification *<Id>*	[1..1]	Text		2514
	Source *<Src>*	[1..1]	Text		2514
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2514
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	2515
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2515
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2516
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2516

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2516
	FixingDate *<FxgDt>*	[0..1]	DateTime		2516
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	2516
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2517
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2517
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2517
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2518
	FixingDate *<FxgDt>*	[0..1]	DateTime		2518
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	2518
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		2518
	TransactionData *<TxData>*	[1..1]		C17	2518
	TransactionIdentification *<TxId>*	[0..1]	±		2527
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		2527
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		2528
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2528
{Or	**Portfolio** *<Prtfl>*	[1..1]			2529
{Or	**Code** *<Cd>*	[1..1]	Text		2529
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2530
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2530
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2530
{Or	**Portfolio** *<Prtfl>*	[1..1]			2531
	Code *<Cd>*	[1..1]	Text		2531
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2531
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2532
{Or	**Portfolio** *<Prtfl>*	[1..1]			2532
	Code *<Cd>*	[1..1]	Text		2532
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2532
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2533
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		2533
	PlatformIdentifier *<PltfmIdr>*	[0..1]	IdentifierSet		2533

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MirrorOrTriggerTransaction *<MrrrOrTrggrTx>*	[0..1]	Indicator		2533
	TransactionPrice *<TxPric>*	[0..1]	±	C18	2533
	NotionalAmount *<NtnlAmt>*	[0..1]		C20	2534
	FirstLeg *<FrstLeg>*	[0..1]		C21	2535
	Amount *<Amt>*	[0..1]	±		2536
	SchedulePeriod *<SchdlPrd>*	[0..*]			2536
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2536
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2536
	Amount *<Amt>*	[1..1]	±		2537
	SecondLeg *<ScndLeg>*	[0..1]		C22	2537
	Amount *<Amt>*	[0..1]	±		2537
	SchedulePeriod *<SchdlPrd>*	[0..*]			2538
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2538
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2538
	Amount *<Amt>*	[1..1]	±		2538
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2538
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	2539
	FirstLeg *<FrstLeg>*	[0..1]		C24	2541
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2542
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2542
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		2546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2546
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2546
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2546
	Value <*Val*>	[0..1]	Quantity	C8	2547
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2547
	SecondLeg <*ScndLeg*>	[0..1]		C24	2548
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		2549
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2549
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2549
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2549
	Details <*Dtls*>	[0..1]			2549
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2550
	Quantity <*Qty*>	[1..1]	Quantity		2550
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2551
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2551
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2551
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2551
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2551
Or}	**Term** <*Term*>	[1..1]		C25	2551
	Quantity <*Qty*>	[0..1]	Quantity		2552
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2552
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2552
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2552
	Value <*Val*>	[0..1]	Quantity	C8	2553
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2553
	Quantity <*Qty*>	[0..1]	±		2554
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		2554
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		2554
	EffectiveDate <*FctvDt*>	[0..1]	Date		2554
	ExpirationDate <*XprtnDt*>	[0..1]	Date		2554

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		2555
	SettlementDate *<SttlmDt>*	[0..*]	Date		2555
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	2555
	Compression *<Cmprssn>*	[0..1]	Indicator		2556
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		2556
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			2556
	Technique *<Tchnq>*	[1..1]	CodeSet		2556
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2557
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	2557
	Type *<Tp>*	[0..1]	CodeSet		2558
	Identification *<Id>*	[0..1]			2559
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2559
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560
	TimeStamp *<TmStmp>*	[0..1]	±		2560
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2560
	TradeConfirmation *<TradConf>*	[0..1]	±		2560
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		2561
	TradeClearing *<TradClr>*	[0..1]		C28	2561
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		2563
	ClearingStatus *<ClrSts>*	[0..1]			2563
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		2573
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		2573
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		2573
	InterestRate *<IntrstRate>*	[0..1]		C31	2574
	FirstLeg *<FrstLeg>*	[0..1]			2576
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2577
Or}	**Floating** *<Fltg>*	[1..1]		C34	2578
	Identification *<Id>*	[0..1]	IdentifierSet		2578
	Name *<Nm>*	[0..1]	Text		2579

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]			2579
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2579
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2579
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2579
	Spread *<Sprd>*	[0..1]	±		2580
	DayCount *<DayCnt>*	[0..1]	±		2580
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2580
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2580
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2581
	LastFloatingReset *<LastFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2582
	SecondLeg *<ScndLeg>*	[0..1]			2582
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2582
Or}	**Floating** *<Fltg>*	[1..1]		C34	2583
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[1..1]	Date		2587
	Value <Val>	[0..1]	Rate		2587
	Currency <Ccy>	[0..1]		C7	2587
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	2587
	ExchangeRate <XchgRate>	[0..1]	Rate		2588
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		2588
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		2588
	FixingDate <FxgDt>	[0..1]	DateTime		2588
	Commodity <Cmmdty>	[0..1]	±		2588
	Option <Optn>	[0..1]		C35	2589
	Type <Tp>	[0..1]	CodeSet		2590
	EmbeddedType <MbddTp>	[0..1]	CodeSet		2590
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		2591
	ExerciseDate <ExrcDt>	[0..1]	±		2591
	StrikePrice <StrkPric>	[0..1]	±		2591
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		2592
	CallAmount <CallAmt>	[0..1]	Amount	C1, C5	2592
	PutAmount <PutAmt>	[0..1]	Amount	C1, C5	2593
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C5	2593
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		2593
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		2593
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]		C36	2594
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		2594
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		2595
	LoadType <LdTp>	[0..1]	CodeSet		2595
	DeliveryAttribute <DlvryAttr>	[0..*]		C37	2595
	DeliveryInterval <DlvryIntrvl>	[0..*]	±		2596
	DeliveryDate <DlvryDt>	[0..1]			2596
	FromDate <FrDt>	[0..1]	Date		2596
	ToDate <ToDt>	[1..1]	Date		2597
	Duration <Drtn>	[0..1]	CodeSet		2597

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WeekDay *<WkDay>*	[0..*]	CodeSet		2597
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		2598
	QuantityUnit *<QtyUnit>*	[0..1]	±		2598
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		2598
	Credit *<Cdt>*	[0..1]			2598
	Seniority *<Snrty>*	[0..1]	CodeSet		2599
	ReferenceParty *<RefPty>*	[0..1]	±		2599
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		2599
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		2600
	Series *<Srs>*	[0..1]	Quantity		2600
	Version *<Vrsn>*	[0..1]	Quantity		2600
	IndexFactor *<IndxFctr>*	[0..1]	Rate		2600
	Tranche *<Trch>*	[0..1]	±		2600
	OtherPayment *<OthrPmt>*	[0..*]		C39	2601
	PaymentAmount *<PmtAmt>*	[0..1]	±		2601
	PaymentType *<PmtTp>*	[0..1]	±		2602
	PaymentDate *<PmtDt>*	[0..1]	Date		2602
	PaymentPayer *<PmtPyer>*	[0..1]	±		2602
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		2602
	Package *<Packg>*	[0..1]		C40	2603
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		2603
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		2603
	Price *<Pric>*	[0..1]	±		2604
	Spread *<Sprd>*	[0..1]	±		2604
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		2604
	ContractModification *<CtrctMod>*	[0..1]	±	C41	2605
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C42	2605
	PublicDisseminationData *<PblcDssmntnData>*	[0..1]			2605
	DisseminationIdentifier *<DssmntnIdr>*	[1..1]	Text		2606
	OriginalDisseminationIdentifier *<OrgnlDssmntnIdr>*	[0..1]	Text		2606
	TimeStamp *<TmStmp>*	[1..1]	DateTime		2606

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData *<SplmtryData>*	[0..*]	±	C43	2606

9.4.2.2.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			2475
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	2477
	Identification *<Id>*	[1..1]	±		2478
	Nature *<Ntr>*	[0..1]			2479
{Or	**FinancialInstitution** *<FI>*	[1..1]			2479
	Sector *<Sctr>*	[1..*]			2479
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2480
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2481
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2481
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2481
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2482
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2482
{Or	**Direction** *<Drctn>*	[1..1]			2482
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2483
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	2483
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	2484
	ReportingExemption *<RptgXmptn>*	[0..1]			2484
	Reason *<Rsn>*	[1..1]	Text		2484
	Description *<Desc>*	[0..1]	Text		2484
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	2484
	IdentificationType *<IdTp>*	[0..1]	±		2485
	Nature *<Ntr>*	[0..1]			2485
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2488
	Broker *<Brkr>*	[0..1]	±		2489
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2489
	ClearingMember *<ClrMmb>*	[0..1]	±		2489
	Beneficiary *<Bnfcry>*	[0..2]	±		2489
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2490
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2490
	RelationshipRecord *<RltshRcrd>*	[0..*]			2490
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2491
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2491
	RelationshipType *<RltshTp>*	[1..1]			2492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492
	Description *<Desc>*	[0..1]	Text		2492
	Valuation *<Valtn>*	[0..1]	±	C12	2493
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2493

9.4.2.2.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C10	2477
	Identification *<Id>*	[1..1]	±		2478
	Nature *<Ntr>*	[0..1]			2479
{Or	**FinancialInstitution** *<FI>*	[1..1]			2479
	Sector *<Sctr>*	[1..*]			2479
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2480
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2481
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2481
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2481
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2482
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2482
{Or	**Direction** *<Drctn>*	[1..1]			2482
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2483
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C4	2483
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C4	2484
	ReportingExemption *<RptgXmptn>*	[0..1]			2484
	Reason *<Rsn>*	[1..1]	Text		2484
	Description *<Desc>*	[0..1]	Text		2484
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C11	2484
	IdentificationType *<IdTp>*	[0..1]	±		2485
	Nature *<Ntr>*	[0..1]			2485
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2488
	Broker *<Brkr>*	[0..1]	±		2489
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2489
	ClearingMember *<ClrMmb>*	[0..1]	±		2489
	Beneficiary *<Bnfcry>*	[0..2]	±		2489
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2490
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2490
	RelationshipRecord *<RltshRcrd>*	[0..*]			2490
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2491
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2491
	RelationshipType *<RltshTp>*	[1..1]			2492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492
	Description *<Desc>*	[0..1]	Text		2492

9.4.2.2.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C10 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		2478
	Nature <*Ntr*>	[0..1]			2479
{Or	**FinancialInstitution** <*FI*>	[1..1]			2479
	Sector <*Sctr*>	[1..*]			2479
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2480
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2481
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2481
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2481
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2482
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2482
{Or	**Direction** <*Drctn*>	[1..1]			2482
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2483
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2483
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C4	2483
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C4	2484
	ReportingExemption <*RptgXmptn*>	[0..1]			2484
	Reason <*Rsn*>	[1..1]	Text		2484
	Description <*Desc*>	[0..1]	Text		2484

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

9.4.2.2.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			2479
	Sector <*Sctr*>	[1..*]			2479
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2480
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2481
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2481
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2481
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2481

9.4.2.2.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			2479
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2480
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2480
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2481

9.4.2.2.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2480
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2480

9.4.2.2.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

9.4.2.2.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

9.4.2.2.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

9.4.2.2.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

9.4.2.2.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2482
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2483

9.4.2.2.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2483
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2483

9.4.2.2.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

9.4.2.2.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

9.4.2.2.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

9.4.2.2.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.4.2.2.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.4.2.2.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		2484
	Description *<Desc>*	[0..1]	Text		2484

9.4.2.2.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

9.4.2.2.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

9.4.2.2.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C11 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		2485
	Nature *<Ntr>*	[0..1]			2485
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2488

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

9.4.2.2.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

9.4.2.2.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2486
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2488
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2488
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2488

9.4.2.2.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2486
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2487

9.4.2.2.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2486
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2487

9.4.2.2.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

9.4.2.2.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

9.4.2.2.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

9.4.2.2.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.2.2.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.2.2.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

9.4.2.2.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

9.4.2.2.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.2.2.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.2.2.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2491
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2491
	RelationshipType *<RltshTp>*	[1..1]			2492
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492
	Description *<Desc>*	[0..1]	Text		2492

9.4.2.2.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

9.4.2.2.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

9.4.2.2.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2492
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2492

9.4.2.2.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

9.4.2.2.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

9.4.2.2.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

9.4.2.2.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 3028 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

9.4.2.2.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport70** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]		C13	2503
	ContractType <*CtrctTp*>	[0..1]	CodeSet		2505
	AssetClass <*AsstClss*>	[0..1]	CodeSet		2506
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		2506
	ProductIdentification <*PdctId*>	[0..1]		C14	2506
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2507
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		2507
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		2507
	ProductDescription <*PdctDesc*>	[0..1]	Text		2507
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			2507
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2508
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2509
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2509
Or	**Basket** <*Bskt*>	[1..1]		C15	2509
	Structurer <*Strr*>	[0..1]	IdentifierSet		2510
	Identification <*Id*>	[0..1]	Text		2510
	Constituents <*Cnsttnts*>	[0..*]			2510
	InstrumentIdentification <*InstrmId*>	[1..1]			2511
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2512
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2512
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2512
	Identification <*Id*>	[1..1]	Text		2512
	Source <*Src*>	[1..1]	Text		2512
	Quantity <*Qty*>	[0..1]	Quantity		2512
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2512
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2513
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2513
Or	**Index** <*Indx*>	[1..1]		C16	2513

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2514
	Name *<Nm>*	[0..1]	Text		2514
	Index *<Indx>*	[0..1]	CodeSet		2514
Or	**Other** *<Othr>*	[1..1]			2514
	Identification *<Id>*	[1..1]	Text		2514
	Source *<Src>*	[1..1]	Text		2514
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2514
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	2515
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2515
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2516
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2516
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2516
	FixingDate *<FxgDt>*	[0..1]	DateTime		2516
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	2516
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2517
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2517
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2517
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2518
	FixingDate *<FxgDt>*	[0..1]	DateTime		2518
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	2518
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		2518
	TransactionData *<TxData>*	[1..1]		C17	2518
	TransactionIdentification *<TxId>*	[0..1]	±		2527
	PriorTransactionIdentification *<PrrTxId>*	[0..1]	±		2527
	SubsequentTransactionIdentification *<SbsqntTxId>*	[0..1]	±		2528
	CollateralPortfolioCode *<CollPrtflCd>*	[0..1]			2528
{Or	**Portfolio** *<Prtfl>*	[1..1]			2529
{Or	**Code** *<Cd>*	[1..1]	Text		2529
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2530
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2530
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2530

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2531
	Code <*Cd*>	[1..1]	Text		2531
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2531
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2532
{Or	**Portfolio** <*Prtfl*>	[1..1]			2532
	Code <*Cd*>	[1..1]	Text		2532
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2532
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2533
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		2533
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		2533
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		2533
	TransactionPrice <*TxPric*>	[0..1]	±	C18	2533
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	2534
	FirstLeg <*FrstLeg*>	[0..1]		C21	2535
	Amount <*Amt*>	[0..1]	±		2536
	SchedulePeriod <*SchdlPrd*>	[0..*]			2536
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2536
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2536
	Amount <*Amt*>	[1..1]	±		2537
	SecondLeg <*ScndLeg*>	[0..1]		C22	2537
	Amount <*Amt*>	[0..1]	±		2537
	SchedulePeriod <*SchdlPrd*>	[0..*]			2538
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2538
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2538
	Amount <*Amt*>	[1..1]	±		2538
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2538
	NotionalQuantity <*NtnlQty*>	[0..1]		C23	2539
	FirstLeg <*FrstLeg*>	[0..1]		C24	2541
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		2542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2542

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545
	Quantity *<Qty>*	[0..1]	Quantity		2546
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2546
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2546
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2546
	Value *<Val>*	[0..1]	Quantity	C8	2547
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2547
	SecondLeg *<ScndLeg>*	[0..1]		C24	2548
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2549
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2549
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2549
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2549
	Details *<Dtls>*	[0..1]			2549
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2550
	Quantity *<Qty>*	[1..1]	Quantity		2550
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2551
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2551
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2551
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2551
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2551
Or}	**Term** *<Term>*	[1..1]		C25	2551

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		2552
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2552
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2552
	Value *<Val>*	[0..1]	Quantity	C8	2553
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2553
	Quantity *<Qty>*	[0..1]	±		2554
	DeliveryType *<DlvryTp>*	[0..1]	CodeSet		2554
	ExecutionTimeStamp *<ExctnTmStmp>*	[0..1]	DateTime		2554
	EffectiveDate *<FctvDt>*	[0..1]	Date		2554
	ExpirationDate *<XprtnDt>*	[0..1]	Date		2554
	EarlyTerminationDate *<EarlyTermntnDt>*	[0..1]	Date		2555
	SettlementDate *<SttlmDt>*	[0..*]	Date		2555
	MasterAgreement *<MstrAgrmt>*	[0..1]	±	C26	2555
	Compression *<Cmprssn>*	[0..1]	Indicator		2556
	PostTradeRiskReductionFlag *<PstTradRskRdctnFlg>*	[0..1]	Indicator		2556
	PostTradeRiskReductionEvent *<PstTradRskRdctnEvt>*	[0..1]			2556
	Technique *<Tchnq>*	[1..1]	CodeSet		2556
	ServiceProvider *<SvcPrvdr>*	[0..1]	±		2557
	DerivativeEvent *<DerivEvt>*	[0..1]		C27	2557
	Type *<Tp>*	[0..1]	CodeSet		2558
	Identification *<Id>*	[0..1]			2559
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2559
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560
	TimeStamp *<TmStmp>*	[0..1]	±		2560
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2560
	TradeConfirmation *<TradConf>*	[0..1]	±		2560
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		2561
	TradeClearing *<TradClr>*	[0..1]		C28	2561

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		2563
	ClearingStatus *<ClrSts>*	[0..1]			2563
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		2573
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		2573
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		2573
	InterestRate *<IntrstRate>*	[0..1]		C31	2574
	FirstLeg *<FrstLeg>*	[0..1]			2576
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2577
Or}	**Floating** *<Fltg>*	[1..1]		C34	2578
	Identification *<Id>*	[0..1]	IdentifierSet		2578
	Name *<Nm>*	[0..1]	Text		2579
	Rate *<Rate>*	[0..1]			2579
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2579
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2579
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2579
	Spread *<Sprd>*	[0..1]	±		2580
	DayCount *<DayCnt>*	[0..1]	±		2580
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2580
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2580
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2581
	LastFloatingReset *<LastFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2582
	SecondLeg *<ScndLeg>*	[0..1]			2582
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2582
Or}	**Floating** *<Fltg>*	[1..1]		C34	2583
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587
	Currency *<Ccy>*	[0..1]		C7	2587
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	2587
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2588
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2588
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2588
	FixingDate *<FxgDt>*	[0..1]	DateTime		2588
	Commodity *<Cmmdty>*	[0..1]	±		2588
	Option *<Optn>*	[0..1]		C35	2589
	Type *<Tp>*	[0..1]	CodeSet		2590
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		2590
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		2591
	ExerciseDate *<ExrcDt>*	[0..1]	±		2591
	StrikePrice *<StrkPric>*	[0..1]	±		2591
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		2592
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	2592
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		2593
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		2593
	EnergySpecificAttributes *<NrgySpcfcAttrbts>*	[0..1]		C36	2594

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone *<DlvryPtOrZone>*	[0..*]	±		2594
	InterConnectionPoint *<IntrCnnctnPt>*	[0..1]	±		2595
	LoadType *<LdTp>*	[0..1]	CodeSet		2595
	DeliveryAttribute *<DlvryAttr>*	[0..*]		C37	2595
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		2596
	DeliveryDate *<DlvryDt>*	[0..1]			2596
	FromDate *<FrDt>*	[0..1]	Date		2596
	ToDate *<ToDt>*	[1..1]	Date		2597
	Duration *<Drtn>*	[0..1]	CodeSet		2597
	WeekDay *<WkDay>*	[0..*]	CodeSet		2597
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		2598
	QuantityUnit *<QtyUnit>*	[0..1]	±		2598
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		2598
	Credit *<Cdt>*	[0..1]			2598
	Seniority *<Snrty>*	[0..1]	CodeSet		2599
	ReferenceParty *<RefPty>*	[0..1]	±		2599
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		2599
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		2600
	Series *<Srs>*	[0..1]	Quantity		2600
	Version *<Vrsn>*	[0..1]	Quantity		2600
	IndexFactor *<IndxFctr>*	[0..1]	Rate		2600
	Tranche *<Trch>*	[0..1]	±		2600
	OtherPayment *<OthrPmt>*	[0..*]		C39	2601
	PaymentAmount *<PmtAmt>*	[0..1]	±		2601
	PaymentType *<PmtTp>*	[0..1]	±		2602
	PaymentDate *<PmtDt>*	[0..1]	Date		2602
	PaymentPayer *<PmtPyer>*	[0..1]	±		2602
	PaymentReceiver *<PmtRcvr>*	[0..1]	±		2602
	Package *<Packg>*	[0..1]		C40	2603
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		2603
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		2603

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price *<Pric>*	[0..1]	±		2604
	Spread *<Sprd>*	[0..1]	±		2604
	TradeAllocationStatus *<TradAllcnSts>*	[0..1]	CodeSet		2604
	ContractModification *<CtrctMod>*	[0..1]	±	C41	2605

9.4.2.2.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule"

ContractData <CtrctData> contains the following **ContractType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		2505
	AssetClass <*AsstClss*>	[0..1]	CodeSet		2506
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		2506
	ProductIdentification <*PdctId*>	[0..1]		C14	2506
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2507
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		2507
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		2507
	ProductDescription <*PdctDesc*>	[0..1]	Text		2507
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			2507
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2508
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2509
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2509
Or	**Basket** <*Bskt*>	[1..1]		C15	2509
	Structurer <*Strr*>	[0..1]	IdentifierSet		2510
	Identification <*Id*>	[0..1]	Text		2510
	Constituents <*Cnsttnts*>	[0..*]			2510
	InstrumentIdentification <*InstrmId*>	[1..1]			2511
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2512
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2512
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2512
	Identification <*Id*>	[1..1]	Text		2512
	Source <*Src*>	[1..1]	Text		2512
	Quantity <*Qty*>	[0..1]	Quantity		2512
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2512
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2513
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2513
Or	**Index** <*Indx*>	[1..1]		C16	2513
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2514
	Name <*Nm*>	[0..1]	Text		2514

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index *<Indx>*	[0..1]	CodeSet		2514
Or	**Other** *<Othr>*	[1..1]			2514
	Identification *<Id>*	[1..1]	Text		2514
	Source *<Src>*	[1..1]	Text		2514
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2514
	SettlementCurrency *<SttlmCcy>*	[0..1]		C6	2515
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2515
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2516
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2516
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2516
	FixingDate *<FxgDt>*	[0..1]	DateTime		2516
	SettlementCurrencySecondLeg *<SttlmCcyScndLeg>*	[0..1]		C6	2516
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2517
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2517
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2517
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2518
	FixingDate *<FxgDt>*	[0..1]	DateTime		2518
	PlaceOfSettlement *<PlcOfSttlm>*	[0..1]	CodeSet	C4	2518
	DerivativeBasedOnCryptoAsset *<DerivBasedOnCrptAsst>*	[0..1]	Indicator		2518

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

9.4.2.2.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

9.4.2.2.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 3142

9.4.2.2.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2507
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..1]	±		2507
	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[0..1]	Text		2507
	ProductDescription *<PdctDesc>*	[0..1]	Text		2507

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

9.4.2.2.2.1.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

9.4.2.2.2.1.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

9.4.2.2.2.1.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 3146

9.4.2.2.2.1.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 3146

9.4.2.2.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2508
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2509
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2509
Or	**Basket** *<Bskt>*	[1..1]		C15	2509
	Structurer *<Strr>*	[0..1]	IdentifierSet		2510
	Identification *<Id>*	[0..1]	Text		2510
	Constituents *<Cnsttnts>*	[0..*]			2510
	InstrumentIdentification *<InstrmId>*	[1..1]			2511
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2512
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2512
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2512
	Identification *<Id>*	[1..1]	Text		2512
	Source *<Src>*	[1..1]	Text		2512
	Quantity *<Qty>*	[0..1]	Quantity		2512
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2512
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2513
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2513
Or	**Index** *<Indx>*	[1..1]		C16	2513
	ISIN *<ISIN>*	[0..1]	IdentifierSet		2514
	Name *<Nm>*	[0..1]	Text		2514
	Index *<Indx>*	[0..1]	CodeSet		2514
Or	**Other** *<Othr>*	[1..1]			2514
	Identification *<Id>*	[1..1]	Text		2514
	Source *<Src>*	[1..1]	Text		2514
Or}	**IdentificationNotAvailable** *<IdNotAvlbl>*	[1..1]	CodeSet		2514

9.4.2.2.2.1.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

9.4.2.2.2.1.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.1.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

9.4.2.2.2.1.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[0..1]	IdentifierSet		2510
	Identification *<Id>*	[0..1]	Text		2510
	Constituents *<Cnsttnts>*	[0..*]			2510
	InstrumentIdentification *<InstrmId>*	[1..1]			2511
{Or	**ISIN** *<ISIN>*	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** *<AltrntvInstrmId>*	[1..1]	Text		2512
Or	**UniqueProductIdentifier** *<UnqPdctIdr>*	[1..1]	±		2512
Or}	**OtherIdentification** *<OthrId>*	[1..1]			2512
	Identification *<Id>*	[1..1]	Text		2512
	Source *<Src>*	[1..1]	Text		2512
	Quantity *<Qty>*	[0..1]	Quantity		2512
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2512
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2513
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2513

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

9.4.2.2.2.1.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

9.4.2.2.2.1.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.1.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			2511
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2512
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2512
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2512
	Identification <*Id*>	[1..1]	Text		2512
	Source <*Src*>	[1..1]	Text		2512
	Quantity <*Qty*>	[0..1]	Quantity		2512
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2512
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2513
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2513

9.4.2.2.2.1.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**ISIN** <*ISIN*>	[1..1]	IdentifierSet		2511
Or	**AlternativeInstrumentIdentification** <*AltrntvInstrmId*>	[1..1]	Text		2512
Or	**UniqueProductIdentifier** <*UnqPdctIdr*>	[1..1]	±		2512
Or}	**OtherIdentification** <*OthrId*>	[1..1]			2512
	Identification <*Id*>	[1..1]	Text		2512
	Source <*Src*>	[1..1]	Text		2512

9.4.2.2.2.1.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

9.4.2.2.2.1.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.1.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

9.4.2.2.2.1.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2512
	Source <*Src*>	[1..1]	Text		2512

9.4.2.2.2.1.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

9.4.2.2.2.1.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

9.4.2.2.2.1.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.1.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2513
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2513

9.4.2.2.2.1.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.1.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

9.4.2.2.2.1.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2514
	Name <*Nm*>	[0..1]	Text		2514
	Index <*Indx*>	[0..1]	CodeSet		2514

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

9.4.2.2.2.1.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

9.4.2.2.2.1.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.1.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

9.4.2.2.2.1.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2514
	Source <*Src*>	[1..1]	Text		2514

9.4.2.2.2.1.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

9.4.2.2.2.1.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

9.4.2.2.2.1.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

9.4.2.2.2.1.6 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency *<Ccy>*	[1..1]	CodeSet	C2	2515
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2516
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2516
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2516
	FixingDate *<FxgDt>*	[0..1]	DateTime		2516

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

9.4.2.2.2.1.6.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

9.4.2.2.2.1.6.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

9.4.2.2.2.1.6.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

9.4.2.2.2.1.6.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

9.4.2.2.2.1.6.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.1.7 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C2	2517
	ExchangeRate <*XchgRate*>	[0..1]	Rate		2517
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		2517
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		2518
	FixingDate <*FxgDt*>	[0..1]	DateTime		2518

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

9.4.2.2.2.1.7.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

9.4.2.2.2.1.7.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

9.4.2.2.2.1.7.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

9.4.2.2.2.1.7.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

9.4.2.2.2.1.7.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.1.8 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

9.4.2.2.2.1.9 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following **TradeTransaction49** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		2527
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		2527
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		2528
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			2528
{Or	**Portfolio** <*Prtfl*>	[1..1]			2529
{Or	**Code** <*Cd*>	[1..1]	Text		2529
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2530
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2530
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2530
{Or	**Portfolio** <*Prtfl*>	[1..1]			2531
	Code <*Cd*>	[1..1]	Text		2531
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2531
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2532
{Or	**Portfolio** <*Prtfl*>	[1..1]			2532
	Code <*Cd*>	[1..1]	Text		2532
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2532
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2533
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		2533
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		2533
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		2533
	TransactionPrice <*TxPric*>	[0..1]	±	C18	2533
	NotionalAmount <*NtnlAmt*>	[0..1]		C20	2534
	FirstLeg <*FrstLeg*>	[0..1]		C21	2535
	Amount <*Amt*>	[0..1]	±		2536
	SchedulePeriod <*SchdlPrd*>	[0..*]			2536
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2536
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2536
	Amount <*Amt*>	[1..1]	±		2537
	SecondLeg <*ScndLeg*>	[0..1]		C22	2537
	Amount <*Amt*>	[0..1]	±		2537

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchedulePeriod *<SchdlPrd>*	[0..*]			2538
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2538
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2538
	Amount *<Amt>*	[1..1]	±		2538
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2538
	NotionalQuantity *<NtnlQty>*	[0..1]		C23	2539
	FirstLeg *<FrstLeg>*	[0..1]		C24	2541
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2542
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2542
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545
	Quantity *<Qty>*	[0..1]	Quantity		2546
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2546
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2546
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2546
	Value *<Val>*	[0..1]	Quantity	C8	2547
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2547
	SecondLeg *<ScndLeg>*	[0..1]		C24	2548
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2549
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2549
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2549
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2549

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Details <*Dtls*>	[0..1]			2549
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2550
	Quantity <*Qty*>	[1..1]	Quantity		2550
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2551
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2551
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2551
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2551
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2551
Or}	**Term** <*Term*>	[1..1]		C25	2551
	Quantity <*Qty*>	[0..1]	Quantity		2552
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2552
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2552
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2552
	Value <*Val*>	[0..1]	Quantity	C8	2553
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2553
	Quantity <*Qty*>	[0..1]	±		2554
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		2554
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		2554
	EffectiveDate <*FctvDt*>	[0..1]	Date		2554
	ExpirationDate <*XprtnDt*>	[0..1]	Date		2554
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		2555
	SettlementDate <*SttlmDt*>	[0..*]	Date		2555
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	2555
	Compression <*Cmprssn*>	[0..1]	Indicator		2556
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		2556
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			2556
	Technique <*Tchnq*>	[1..1]	CodeSet		2556
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		2557
	DerivativeEvent <*DerivEvt*>	[0..1]		C27	2557
	Type <*Tp*>	[0..1]	CodeSet		2558
	Identification <*Id*>	[0..1]			2559

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2559
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560
	TimeStamp *<TmStmp>*	[0..1]	±		2560
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2560
	TradeConfirmation *<TradConf>*	[0..1]	±		2560
	NonStandardisedTerm *<NonStdsdTerm>*	[0..1]	Indicator		2561
	TradeClearing *<TradClr>*	[0..1]		C28	2561
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		2563
	ClearingStatus *<ClrSts>*	[0..1]			2563
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		2573
	BlockTradeElection *<BlckTradElctn>*	[0..1]	Indicator		2573
	LargeNotionalOffFacilityElection *<LrgNtnlOffFcltyElctn>*	[0..1]	Indicator		2573
	InterestRate *<IntrstRate>*	[0..1]		C31	2574
	FirstLeg *<FrstLeg>*	[0..1]			2576
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2577
Or}	**Floating** *<Fltg>*	[1..1]		C34	2578
	Identification *<Id>*	[0..1]	IdentifierSet		2578
	Name *<Nm>*	[0..1]	Text		2579
	Rate *<Rate>*	[0..1]			2579
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2579
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2579
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2579
	Spread *<Sprd>*	[0..1]	±		2580
	DayCount *<DayCnt>*	[0..1]	±		2580
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2580
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2580
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2581
	LastFloatingReset *<LastFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Rate		2582
	SecondLeg *<ScndLeg>*	[0..1]			2582
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2582
Or}	**Floating** *<Fltg>*	[1..1]		C34	2583
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587
	Currency *<Ccy>*	[0..1]		C7	2587
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	2587
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2588
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2588
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2588
	FixingDate *<FxgDt>*	[0..1]	DateTime		2588
	Commodity *<Cmmdty>*	[0..1]	±		2588
	Option *<Optn>*	[0..1]		C35	2589
	Type *<Tp>*	[0..1]	CodeSet		2590
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		2590
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		2591

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExerciseDate <*ExrcDt*>	[0..1]	±		2591
	StrikePrice <*StrkPric*>	[0..1]	±		2591
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		2592
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	2592
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	2593
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	2593
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		2593
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		2593
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C36	2594
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		2594
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		2595
	LoadType <*LdTp*>	[0..1]	CodeSet		2595
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	2595
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		2596
	DeliveryDate <*DlvryDt*>	[0..1]			2596
	FromDate <*FrDt*>	[0..1]	Date		2596
	ToDate <*ToDt*>	[1..1]	Date		2597
	Duration <*Drtn*>	[0..1]	CodeSet		2597
	WeekDay <*WkDay*>	[0..*]	CodeSet		2597
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		2598
	QuantityUnit <*QtyUnit*>	[0..1]	±		2598
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		2598
	Credit <*Cdt*>	[0..1]			2598
	Seniority <*Snrty*>	[0..1]	CodeSet		2599
	ReferenceParty <*RefPty*>	[0..1]	±		2599
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		2599
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		2600
	Series <*Srs*>	[0..1]	Quantity		2600
	Version <*Vrsn*>	[0..1]	Quantity		2600
	IndexFactor <*IndxFctr*>	[0..1]	Rate		2600
	Tranche <*Trch*>	[0..1]	±		2600

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherPayment <*OthrPmt*>	[0..*]		C39	2601
	PaymentAmount <*PmtAmt*>	[0..1]	±		2601
	PaymentType <*PmtTp*>	[0..1]	±		2602
	PaymentDate <*PmtDt*>	[0..1]	Date		2602
	PaymentPayer <*PmtPyer*>	[0..1]	±		2602
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		2602
	Package <*Packg*>	[0..1]		C40	2603
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		2603
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		2603
	Price <*Pric*>	[0..1]	±		2604
	Spread <*Sprd*>	[0..1]	±		2604
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		2604

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.2.2.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

9.4.2.2.2.2.2 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

9.4.2.2.2.2.3 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 3024 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3024
Or	Proprietary *<Prtry>*	[1..1]	±		3024
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		3024

9.4.2.2.2.2.4 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2529
{Or	**Code** <*Cd*>	[1..1]	Text		2529
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2530
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2530
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2530
{Or	**Portfolio** <*Prtfl*>	[1..1]			2531
	Code <*Cd*>	[1..1]	Text		2531
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2531
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2532
{Or	**Portfolio** <*Prtfl*>	[1..1]			2532
	Code <*Cd*>	[1..1]	Text		2532
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2532
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2533

9.4.2.2.2.2.4.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		2529
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2530

9.4.2.2.2.2.4.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.2.4.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

9.4.2.2.2.2.4.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2530
{Or	**Portfolio** <*Prtfl*>	[1..1]			2531
	Code <*Cd*>	[1..1]	Text		2531
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2531
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2531
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2532
{Or	**Portfolio** <*Prtfl*>	[1..1]			2532
	Code <*Cd*>	[1..1]	Text		2532
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2532
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2533

9.4.2.2.2.2.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2531
	Code *<Cd>*	[1..1]	Text		2531
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2531
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2531

9.4.2.2.2.2.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2531
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2531

9.4.2.2.2.2.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.2.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

9.4.2.2.2.2.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2532
	Code *<Cd>*	[1..1]	Text		2532
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2532
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2533

9.4.2.2.2.2.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2532
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2532

9.4.2.2.2.2.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.2.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

9.4.2.2.2.2.5 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.2.6 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 3143

9.4.2.2.2.2.7 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.8 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C18 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 3085 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

9.4.2.2.2.2.9 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C20 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C21	2535
	Amount *<Amt>*	[0..1]	±		2536
	SchedulePeriod *<SchdlPrd>*	[0..*]			2536
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2536
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2536
	Amount *<Amt>*	[1..1]	±		2537
	SecondLeg *<ScndLeg>*	[0..1]		C22	2537
	Amount *<Amt>*	[0..1]	±		2537
	SchedulePeriod *<SchdlPrd>*	[0..*]			2538
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2538
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2538
	Amount *<Amt>*	[1..1]	±		2538
	Currency *<Ccy>*	[0..1]	CodeSet	C2	2538

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

9.4.2.2.2.2.9.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C21 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		2536
	SchedulePeriod *<SchdlPrd>*	[0..*]			2536
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2536
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2536
	Amount *<Amt>*	[1..1]	±		2537

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

9.4.2.2.2.2.9.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

9.4.2.2.2.2.9.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2536
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2536
	Amount <*Amt*>	[1..1]	±		2537

9.4.2.2.2.2.9.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.9.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.9.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

9.4.2.2.2.2.9.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		2537
	SchedulePeriod <*SchdlPrd*>	[0..*]			2538
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2538
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2538
	Amount <*Amt*>	[1..1]	±		2538
	Currency <*Ccy*>	[0..1]	CodeSet	C2	2538

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

9.4.2.2.2.2.9.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

9.4.2.2.2.2.9.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2538
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2538
	Amount *<Amt>*	[1..1]	±		2538

9.4.2.2.2.2.9.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.9.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.9.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	2841
	Sign *<Sgn>*	[0..1]	Indicator		2842

9.4.2.2.2.2.9.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

9.4.2.2.2.2.10 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C23 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]		C24	2541
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2542
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2542
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545
	Quantity *<Qty>*	[0..1]	Quantity		2546
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2546
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2546
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2546
	Value *<Val>*	[0..1]	Quantity	C8	2547
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2547
	SecondLeg *<ScndLeg>*	[0..1]		C24	2548
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2549
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2549
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2549
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2549
	Details *<Dtls>*	[0..1]			2549
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2550
	Quantity *<Qty>*	[1..1]	Quantity		2550
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2551
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2551
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2551

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2551
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2551
Or}	**Term** *<Term>*	[1..1]		C25	2551
	Quantity *<Qty>*	[0..1]	Quantity		2552
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2552
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2552
	Value *<Val>*	[0..1]	Quantity	C8	2553
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2553

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

9.4.2.2.2.2.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalQuantity *<TtlQty>*	[0..1]	Quantity		2542
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2542
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543
	Details *<Dtls>*	[0..1]			2543
{Or	**SchedulePeriod** *<SchdlPrd>*	[1..*]			2544
	Quantity *<Qty>*	[1..1]	Quantity		2544
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2545
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2545
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2545
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		2545
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		2545
Or}	**Term** *<Term>*	[1..1]		C25	2545
	Quantity *<Qty>*	[0..1]	Quantity		2546
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2546
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2546
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2546
	Value *<Val>*	[0..1]	Quantity	C8	2547
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2547

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

9.4.2.2.2.2.10.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.2.10.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2543
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2543

9.4.2.2.2.2.10.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.2.10.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

9.4.2.2.2.2.10.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2544
	Quantity <*Qty*>	[1..1]	Quantity		2544
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2545
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2545
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2545
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2545
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2545
Or}	**Term** <*Term*>	[1..1]		C25	2545
	Quantity <*Qty*>	[0..1]	Quantity		2546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2546
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2546
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2546
	Value <*Val*>	[0..1]	Quantity	C8	2547
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2547

9.4.2.2.2.2.10.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		2544
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2545
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2545
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2545
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2545
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2545

9.4.2.2.2.2.10.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.2.10.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2545
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2545

9.4.2.2.2.2.10.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.2.10.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

9.4.2.2.2.2.10.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.10.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.10.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		2546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2546
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2546
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2546
	Value <*Val*>	[0..1]	Quantity	C8	2547
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2547

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

9.4.2.2.2.2.10.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.2.10.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2546
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2546

9.4.2.2.2.2.10.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.2.10.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

9.4.2.2.2.2.10.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

9.4.2.2.2.2.10.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

9.4.2.2.2.2.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C24 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		2549
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2549
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2549
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2549
	Details <*Dtls*>	[0..1]			2549
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2550
	Quantity <*Qty*>	[1..1]	Quantity		2550
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2551
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2551
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2551
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2551
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2551
Or}	**Term** <*Term*>	[1..1]		C25	2551
	Quantity <*Qty*>	[0..1]	Quantity		2552
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2552
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2552
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2552
	Value <*Val*>	[0..1]	Quantity	C8	2553
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2553

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

9.4.2.2.2.2.10.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.2.10.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2549
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2549

9.4.2.2.2.2.10.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.2.10.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

9.4.2.2.2.2.10.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**SchedulePeriod** <*SchdlPrd*>	[1..*]			2550
	Quantity <*Qty*>	[1..1]	Quantity		2550
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2551
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2551
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2551
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2551
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2551
Or}	**Term** <*Term*>	[1..1]		C25	2551
	Quantity <*Qty*>	[0..1]	Quantity		2552
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2552
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2552
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2552
	Value <*Val*>	[0..1]	Quantity	C8	2553
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		2553

9.4.2.2.2.2.10.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		2550
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2551
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2551
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2551
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		2551
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		2551

9.4.2.2.2.2.10.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.2.10.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2551
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2551

9.4.2.2.2.2.10.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.2.10.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

9.4.2.2.2.2.10.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.10.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.10.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C25 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]	Quantity		2552
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			2552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2552
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2552
	Value *<Val>*	[0..1]	Quantity	C8	2553
	TimeUnit *<TmUnit>*	[0..1]	CodeSet		2553

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

9.4.2.2.2.2.10.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 3144

9.4.2.2.2.2.10.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2552
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2552

9.4.2.2.2.2.10.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

9.4.2.2.2.2.10.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

9.4.2.2.2.2.10.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

9.4.2.2.2.2.10.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 3124

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

9.4.2.2.2.2.11 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

9.4.2.2.2.2.12 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 3132

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

9.4.2.2.2.2.13 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.2.14 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.15 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.16 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.17 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.18 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
```

```
Or    /Version Must be present
Or    /OtherMasterAgreementDetails Must be present
```

9.4.2.2.2.2.19 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.20 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.21 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		2556
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		2557

9.4.2.2.2.2.21.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 3136

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

9.4.2.2.2.2.21.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.2.2.2.2.22 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C27 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		2558
	Identification *<Id>*	[0..1]			2559
{Or	**EventIdentifier** *<EvtIdr>*	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** *<PstTradRskRdctnIdr>*	[1..1]			2559
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560
	TimeStamp *<TmStmp>*	[0..1]	±		2560
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		2560

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

9.4.2.2.2.2.22.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 3117

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

9.4.2.2.2.2.22.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**EventIdentifier** <*EvtIdr*>	[1..1]	IdentifierSet		2559
Or}	**PostTradeRiskReductionIdentifier** <*PstTradRskRdctnIdr*>	[1..1]			2559
	Structurer <*Strr*>	[1..1]	IdentifierSet		2560
	Identification <*Id*>	[1..1]	Text		2560

9.4.2.2.2.2.22.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 3143

9.4.2.2.2.2.22.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		2560
	Identification *<Id>*	[1..1]	Text		2560

9.4.2.2.2.2.22.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 3143

9.4.2.2.2.2.22.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 3149

9.4.2.2.2.2.22.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 2896 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		2897
Or}	DateTime *<DtTm>*	[1..1]	DateTime		2897

9.4.2.2.2.2.22.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.23 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 3064 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		3064
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3064

9.4.2.2.2.2.24 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.25 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C28 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation *<ClrOblgtn>*	[0..1]	CodeSet		2563
	ClearingStatus *<ClrSts>*	[0..1]			2563
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup *<IntraGrp>*	[0..1]	Indicator		2573

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

9.4.2.2.2.2.25.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 3115

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

9.4.2.2.2.2.25.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Cleared** *<Clrd>*	[1..1]			2564
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567
Or	**IntendToClear** *<IntndToClear>*	[1..1]			2568
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570
Or}	**NonCleared** *<NonClrd>*	[1..1]			2570
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573

9.4.2.2.2.2.25.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2565
Or}	**Details** *<Dtls>*	[1..1]		C29	2565
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567

9.4.2.2.2.2.25.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.2.2.25.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C29 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2566
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2566
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2566
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2566
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2567
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2567
	ClearingAccountOrigin *<ClrAcctOrgn>*	[0..1]	CodeSet		2567

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

9.4.2.2.2.2.25.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

9.4.2.2.2.2.25.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.2.25.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.2.25.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

9.4.2.2.2.2.25.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

9.4.2.2.2.2.25.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

9.4.2.2.2.2.25.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 3114

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

9.4.2.2.2.2.25.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2568
Or}	**Details** *<Dtls>*	[1..1]		C30	2568
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570

9.4.2.2.2.2.25.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.2.2.25.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C30 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP *<CCP>*	[0..1]	±		2569
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		2569
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		2569
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		2569
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		2570
	OriginalTradeRepositoryIdentifier *<OrgnlTradRpstryIdr>*	[0..1]	±		2570

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

9.4.2.2.2.2.25.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

9.4.2.2.2.2.25.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.2.25.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.2.25.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

9.4.2.2.2.2.25.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 3065 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3065
Or}	Proprietary *<Prtry>*	[1..1]			3065
	Identification *<Id>*	[1..1]	Text		3065
	Issuer *<Issr>*	[0..1]	Text		3065

9.4.2.2.2.2.25.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

9.4.2.2.2.2.25.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Reason** *<Rsn>*	[1..1]	CodeSet		2571
Or}	**Counterparties** *<CtrPties>*	[1..1]			2571
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573

9.4.2.2.2.2.25.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

9.4.2.2.2.2.25.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			2571
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2572
	OtherCounterparty *<OthrCtrPty>*	[0..1]			2572
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		2572
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		2573

9.4.2.2.2.2.25.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		2572
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		2572

9.4.2.2.2.2.25.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

9.4.2.2.2.2.25.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.2.25.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		2572
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		2573

9.4.2.2.2.2.25.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 3114

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

9.4.2.2.2.2.25.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.2.25.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.26 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.27 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

9.4.2.2.2.2.28 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C31 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FirstLeg *<FrstLeg>*	[0..1]			2576
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2577
Or}	**Floating** *<Fltg>*	[1..1]		C34	2578
	Identification *<Id>*	[0..1]	IdentifierSet		2578
	Name *<Nm>*	[0..1]	Text		2579
	Rate *<Rate>*	[0..1]			2579
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2579
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2579
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2579
	Spread *<Sprd>*	[0..1]	±		2580
	DayCount *<DayCnt>*	[0..1]	±		2580
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2580
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2580
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2581
	LastFloatingReset *<LastFltgRst>*	[0..1]			2581
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2582
	SecondLeg *<ScndLeg>*	[0..1]			2582
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2582
Or}	**Floating** *<Fltg>*	[1..1]		C34	2583
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

9.4.2.2.2.2.28.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** <*Fxd*>	[1..1]	±	C32	2577
Or}	**Floating** <*Fltg*>	[1..1]		C34	2578
	Identification <*Id*>	[0..1]	IdentifierSet		2578
	Name <*Nm*>	[0..1]	Text		2579
	Rate <*Rate*>	[0..1]			2579
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2579
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2579
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	2579
	Spread <*Sprd*>	[0..1]	±		2580
	DayCount <*DayCnt*>	[0..1]	±		2580
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		2580
	ResetFrequency <*RstFrqcy*>	[0..1]	±		2580
	NextFloatingReset <*NxtFltgRst*>	[0..1]			2581
	Date <*Dt*>	[1..1]	Date		2581
	Value <*Val*>	[0..1]	Rate		2581
	LastFloatingReset <*LastFltgRst*>	[0..1]			2581
	Date <*Dt*>	[1..1]	Date		2581
	Value <*Val*>	[0..1]	Rate		2582

9.4.2.2.2.2.28.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

9.4.2.2.2.2.28.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		2578
	Name <*Nm*>	[0..1]	Text		2579
	Rate <*Rate*>	[0..1]			2579
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2579
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2579
	ReferencePeriod <*RefPrd*>	[0..1]	±	C33	2579
	Spread <*Sprd*>	[0..1]	±		2580
	DayCount <*DayCnt*>	[0..1]	±		2580
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		2580
	ResetFrequency <*RstFrqcy*>	[0..1]	±		2580
	NextFloatingReset <*NxtFltgRst*>	[0..1]			2581
	Date <*Dt*>	[1..1]	Date		2581
	Value <*Val*>	[0..1]	Rate		2581
	LastFloatingReset <*LastFltgRst*>	[0..1]			2581
	Date <*Dt*>	[1..1]	Date		2581
	Value <*Val*>	[0..1]	Rate		2582

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.2.2.28.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

9.4.2.2.2.2.28.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.2.28.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2579
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2579

9.4.2.2.2.2.28.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

9.4.2.2.2.2.28.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.2.28.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

9.4.2.2.2.2.28.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

9.4.2.2.2.2.28.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

9.4.2.2.2.2.28.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

9.4.2.2.2.2.28.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

9.4.2.2.2.2.28.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2581

9.4.2.2.2.2.28.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.28.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

9.4.2.2.2.2.28.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		2581
	Value *<Val>*	[0..1]	Rate		2582

9.4.2.2.2.2.28.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.28.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

9.4.2.2.2.2.28.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Fixed** *<Fxd>*	[1..1]	±	C32	2582
Or}	**Floating** *<Fltg>*	[1..1]		C34	2583
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587

9.4.2.2.2.2.28.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C32 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 3092 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Rate *<Rate>*	[0..1]	±		3093
	DayCount *<DayCnt>*	[0..1]	±		3093
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

9.4.2.2.2.2.28.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C34 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		2584
	Name *<Nm>*	[0..1]	Text		2584
	Rate *<Rate>*	[0..1]			2584
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584
	ReferencePeriod *<RefPrd>*	[0..1]	±	C33	2584
	Spread *<Sprd>*	[0..1]	±		2585
	DayCount *<DayCnt>*	[0..1]	±		2585
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		2585
	ResetFrequency *<RstFrqcy>*	[0..1]	±		2586
	NextFloatingReset *<NxtFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586
	LastFloatingReset *<LastFltgRst>*	[0..1]			2586
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.2.2.28.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 3143

9.4.2.2.2.2.28.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.2.28.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2584
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2584

9.4.2.2.2.2.28.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

9.4.2.2.2.2.28.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 3148

9.4.2.2.2.2.28.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C33 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

9.4.2.2.2.2.28.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

9.4.2.2.2.2.28.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

9.4.2.2.2.2.28.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

9.4.2.2.2.2.28.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C33	3058
Or}	Proprietary *<Prtry>*	[1..1]	Text		3058

9.4.2.2.2.2.28.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		2586
	Value *<Val>*	[0..1]	Rate		2586

9.4.2.2.2.2.28.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.28.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

9.4.2.2.2.2.28.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		2587
	Value *<Val>*	[0..1]	Rate		2587

9.4.2.2.2.2.28.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.28.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 3146

9.4.2.2.2.2.29 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C2	2587
	ExchangeRate *<XchgRate>*	[0..1]	Rate		2588
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		2588
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		2588
	FixingDate *<FxgDt>*	[0..1]	DateTime		2588

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

9.4.2.2.2.2.29.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

9.4.2.2.2.2.29.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

9.4.2.2.2.2.29.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 3145

9.4.2.2.2.2.29.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

9.4.2.2.2.2.29.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 3141

9.4.2.2.2.2.30 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

9.4.2.2.2.2.31 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C35 "OneElementPresentRule"

Option <Optn> contains the following **OptionOrSwaption10** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		2590
	EmbeddedType *<MbddTp>*	[0..1]	CodeSet		2590
	ExerciseStyle *<ExrcStyle>*	[0..*]	CodeSet		2591
	ExerciseDate *<ExrcDt>*	[0..1]	±		2591
	StrikePrice *<StrkPric>*	[0..1]	±		2591
	StrikePriceSchedule *<StrkPricSchdl>*	[0..*]	±		2592
	CallAmount *<CallAmt>*	[0..1]	Amount	C1, C5	2592
	PutAmount *<PutAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumAmount *<PrmAmt>*	[0..1]	Amount	C1, C5	2593
	PremiumPaymentDate *<PrmPmtDt>*	[0..1]	Date		2593
	MaturityDateOfUnderlying *<MtrtyDtOfUndrlyg>*	[0..1]	Date		2593

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.2.2.31.1 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

9.4.2.2.2.2.31.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 3119

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.

CodeName	Name	Definition
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

9.4.2.2.2.2.31.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 3131

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

9.4.2.2.2.2.31.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 3057 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		3057
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		3058

9.4.2.2.2.2.31.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

9.4.2.2.2.2.31.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 3056 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3056
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3056
	Price <*Pric*>	[1..1]	±		3056

9.4.2.2.2.2.31.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

9.4.2.2.2.2.31.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

9.4.2.2.2.2.31.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

9.4.2.2.2.2.31.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.31.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.32 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C36 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		2594
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		2595
	LoadType <*LdTp*>	[0..1]	CodeSet		2595
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C37	2595
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		2596
	DeliveryDate <*DlvryDt*>	[0..1]			2596
	FromDate <*FrDt*>	[0..1]	Date		2596
	ToDate <*ToDt*>	[1..1]	Date		2597
	Duration <*Drtn*>	[0..1]	CodeSet		2597
	WeekDay <*WkDay*>	[0..*]	CodeSet		2597
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		2598
	QuantityUnit <*QtyUnit*>	[0..1]	±		2598
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		2598

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

9.4.2.2.2.2.32.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

9.4.2.2.2.2.32.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 3068 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

9.4.2.2.2.2.32.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 3119

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

9.4.2.2.2.2.32.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C37 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	DeliveryInterval *<DlvryIntrvl>*	[0..*]	±		2596
	DeliveryDate *<DlvryDt>*	[0..1]			2596
	FromDate *<FrDt>*	[0..1]	Date		2596
	ToDate *<ToDt>*	[1..1]	Date		2597
	Duration *<Drtn>*	[0..1]	CodeSet		2597
	WeekDay *<WkDay>*	[0..*]	CodeSet		2597
	DeliveryCapacity *<DlvryCpcty>*	[0..1]	±		2598
	QuantityUnit *<QtyUnit>*	[0..1]	±		2598
	PriceTimeIntervalQuantity *<PricTmIntrvlQty>*	[0..1]	±		2598

Constraints

- **OneElementPresentRule**

  At least one element must be present.

9.4.2.2.2.2.32.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 2901 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		2901
	ToTime *<ToTm>*	[0..1]	Time		2901

9.4.2.2.2.2.32.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		2596
	ToDate *<ToDt>*	[1..1]	Date		2597

9.4.2.2.2.2.32.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.32.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.32.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 3118

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

9.4.2.2.2.2.32.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

9.4.2.2.2.2.32.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 3091 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

9.4.2.2.2.2.32.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 3090 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

9.4.2.2.2.2.32.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

9.4.2.2.2.2.33 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		2599
	ReferenceParty *<RefPty>*	[0..1]	±		2599
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		2599
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		2600
	Series *<Srs>*	[0..1]	Quantity		2600
	Version *<Vrsn>*	[0..1]	Quantity		2600
	IndexFactor *<IndxFctr>*	[0..1]	Rate		2600
	Tranche *<Trch>*	[0..1]	±		2600

9.4.2.2.2.2.33.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

9.4.2.2.2.2.33.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

9.4.2.2.2.2.33.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

9.4.2.2.2.2.33.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

9.4.2.2.2.2.33.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

9.4.2.2.2.2.33.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

9.4.2.2.2.2.33.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

9.4.2.2.2.2.33.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 3067 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

9.4.2.2.2.2.34 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C39 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		2601
	PaymentType <*PmtTp*>	[0..1]	±		2602
	PaymentDate <*PmtDt*>	[0..1]	Date		2602
	PaymentPayer <*PmtPyer*>	[0..1]	±		2602
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		2602

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

9.4.2.2.2.2.34.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

9.4.2.2.2.2.34.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

9.4.2.2.2.2.34.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

9.4.2.2.2.2.34.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

9.4.2.2.2.2.34.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

9.4.2.2.2.2.35 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C40 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification *<CmplxTradId>*	[0..1]	Text		2603
	FXSwapLinkIdentification *<FxSwpLkId>*	[0..1]	Text		2603
	Price *<Pric>*	[0..1]	±		2604
	Spread *<Sprd>*	[0..1]	±		2604

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

9.4.2.2.2.2.35.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 3146

9.4.2.2.2.2.35.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 3146

9.4.2.2.2.2.35.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

9.4.2.2.2.2.35.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 3084 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

9.4.2.2.2.2.36 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 3101

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

9.4.2.2.2.3 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

Impacted by: C41 "OneElementPresentRule"

ContractModification <CtrctMod> contains the following elements (see "ContractModification9" on page 3025 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[0..1]	CodeSet		3025
	Level <*Lvl*>	[0..1]	CodeSet		3026

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ActionType Must be present
 Or    /Level Must be present
```

9.4.2.2.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C42 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

9.4.2.2.4 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		2606
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		2606
	TimeStamp <*TmStmp*>	[1..1]	DateTime		2606

9.4.2.2.4.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 3149

9.4.2.2.4.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 3149

9.4.2.2.4.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 3141

9.4.2.2.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C43 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

9.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured fields and/or any other specific block.

Impacted by: C43 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

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 auth.108.001.01 DerivativesTradeMarginDataReportV01

10.1 MessageDefinition Functionality

The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeMarginDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to metadata of report message.

B. TradeData

   Set of data concerning the reporting trade.

C. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

10.2 Structure

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradMrgnDataRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C4	2621
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		2622
	MessagePagination *<MsgPgntn>*	[0..1]	±		2622
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		2622
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		2622
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		2623
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		2623
	TradeData *<TradData>*	[1..1]			2623
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2635
Or}	**Report** *<Rpt>*	[1..*]			2636
{Or	**New** *<New>*	[1..1]			2648
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2651
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2652
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2654
	Identification *<Id>*	[1..1]	±		2655
	Nature *<Ntr>*	[0..1]			2656
{Or	**FinancialInstitution** *<FI>*	[1..1]			2656
	Sector *<Sctr>*	[1..*]			2656
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2657
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2657
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2658
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2658
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2658
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2659
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2659
{Or	**Direction** *<Drctn>*	[1..1]			2659
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2660

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2660
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2660
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2661
	ReportingExemption *<RptgXmptn>*	[0..1]			2661
	Reason *<Rsn>*	[1..1]	Text		2661
	Description *<Desc>*	[0..1]	Text		2661
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2661
	IdentificationType *<IdTp>*	[0..1]	±		2662
	Nature *<Ntr>*	[0..1]			2662
{Or	**FinancialInstitution** *<FI>*	[1..1]			2663
	Sector *<Sctr>*	[1..*]			2663
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2665
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2665
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2665
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2665
	Broker *<Brkr>*	[0..1]	±		2666
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2666
	ClearingMember *<ClrMmb>*	[0..1]	±		2666
	Beneficiary *<Bnfcry>*	[0..2]	±		2666
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2667
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2667
	RelationshipRecord *<RltshRcrd>*	[0..*]			2667
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2668
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2668
	RelationshipType *<RltshTp>*	[1..1]			2669
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2669
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2669
	Description *<Desc>*	[0..1]	Text		2669

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[0..1]	Date		2670
	TransactionIdentification <*TxId*>	[0..1]	±		2670
	Collateral <*Coll*>	[1..1]			2670
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2671
{Or	**Portfolio** <*Prtfl*>	[1..1]			2672
{Or	**Code** <*Cd*>	[1..1]	Text		2672
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2673
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2673
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2673
{Or	**Portfolio** <*Prtfl*>	[1..1]			2674
	Code <*Cd*>	[1..1]	Text		2674
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2674
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2674
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2675
{Or	**Portfolio** <*Prtfl*>	[1..1]			2675
	Code <*Cd*>	[1..1]	Text		2675
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2675
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2676
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2676
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2677
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2677
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2678
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2678
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2679
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2679
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2680
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2680
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2680
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2681
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2681

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2682
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2682
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2682
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2683
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2683
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2683
Or	**MarginUpdate** *<MrgnUpd>*	[1..1]			2684
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2687
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2688
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2690
	Identification *<Id>*	[1..1]	±		2691
	Nature *<Ntr>*	[0..1]			2692
{Or	**FinancialInstitution** *<FI>*	[1..1]			2692
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2694
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2694
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2694
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2695
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2695
{Or	**Direction** *<Drctn>*	[1..1]			2695
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2696
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2696
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2697
	ReportingExemption *<RptgXmptn>*	[0..1]			2697
	Reason *<Rsn>*	[1..1]	Text		2697
	Description *<Desc>*	[0..1]	Text		2697

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2697
	IdentificationType *<IdTp>*	[0..1]	±		2698
	Nature *<Ntr>*	[0..1]			2698
{Or	**FinancialInstitution** *<FI>*	[1..1]			2699
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2701
	Broker *<Brkr>*	[0..1]	±		2702
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2702
	ClearingMember *<ClrMmb>*	[0..1]	±		2702
	Beneficiary *<Bnfcry>*	[0..2]	±		2702
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2703
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2703
	RelationshipRecord *<RltshRcrd>*	[0..*]			2703
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2704
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2704
	RelationshipType *<RltshTp>*	[1..1]			2705
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705
	Description *<Desc>*	[0..1]	Text		2705
	EventDate *<EvtDt>*	[0..1]	Date		2706
	TransactionIdentification *<TxId>*	[0..1]	±		2706
	Collateral *<Coll>*	[1..1]			2706
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2707
{Or	**Portfolio** *<Prtfl>*	[1..1]			2708
{Or	**Code** *<Cd>*	[1..1]	Text		2708

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2709
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2709
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2709
{Or	**Portfolio** <*Prtfl*>	[1..1]			2710
	Code <*Cd*>	[1..1]	Text		2710
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2710
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2710
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2711
{Or	**Portfolio** <*Prtfl*>	[1..1]			2711
	Code <*Cd*>	[1..1]	Text		2711
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2711
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2712
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2712
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2713
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2713
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2714
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2714
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2715
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2715
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2716
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2716
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2716
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2717
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2717
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2718
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2718
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		2718
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		2719
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C9	2719

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C10	2719
Or	**Error** <*Err*>	[1..1]			2720
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2723
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			2724
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2726
	Identification <*Id*>	[1..1]	±		2727
	Nature <*Ntr*>	[0..1]			2728
{Or	**FinancialInstitution** <*FI*>	[1..1]			2728
	Sector <*Sctr*>	[1..*]			2728
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2729
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2729
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2730
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2730
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2730
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2731
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2731
{Or	**Direction** <*Drctn*>	[1..1]			2731
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2732
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2732
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2732
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2733
	ReportingExemption <*RptgXmptn*>	[0..1]			2733
	Reason <*Rsn*>	[1..1]	Text		2733
	Description <*Desc*>	[0..1]	Text		2733
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2733
	IdentificationType <*IdTp*>	[0..1]	±		2734
	Nature <*Ntr*>	[0..1]			2734
{Or	**FinancialInstitution** <*FI*>	[1..1]			2735
	Sector <*Sctr*>	[1..*]			2735

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2735
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2736
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2737
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2737
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2737
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2737
	Broker <*Brkr*>	[0..1]	±		2738
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2738
	ClearingMember <*ClrMmb*>	[0..1]	±		2738
	Beneficiary <*Bnfcry*>	[0..2]	±		2738
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2739
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		2739
	RelationshipRecord <*RltshRcrd*>	[0..*]			2739
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2740
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2740
	RelationshipType <*RltshTp*>	[1..1]			2741
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2741
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		2741
	Description <*Desc*>	[0..1]	Text		2741
	EventDate <*EvtDt*>	[0..1]	Date		2742
	TransactionIdentification <*TxId*>	[0..1]	±		2742
	Collateral <*Coll*>	[1..1]			2742
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2743
{Or	**Portfolio** <*Prtfl*>	[1..1]			2744
{Or	**Code** <*Cd*>	[1..1]	Text		2744
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2745
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2745
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2745
{Or	**Portfolio** <*Prtfl*>	[1..1]			2746
	Code <*Cd*>	[1..1]	Text		2746

Or	MessageElement/BuildingBlock**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2746
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2746
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2747
{Or	**Portfolio** <*Prtfl*>	[1..1]			2747
	Code <*Cd*>	[1..1]	Text		2747
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2747
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2748
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2748
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2749
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2749
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2750
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2750
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2751
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2751
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2752
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2752
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2752
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2753
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2753
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2754
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2754
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		2754
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		2755
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C9	2755
	SupplementaryData <*SplmtryData*>	[0..*]	±	C10	2755
Or}	**Correction** <*Crrctn*>	[1..1]			2756
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2759
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			2760
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2762

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		2763
	Nature *<Ntr>*	[0..1]			2764
{Or	**FinancialInstitution** *<FI>*	[1..1]			2764
	Sector *<Sctr>*	[1..*]			2764
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2766
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2766
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2766
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2767
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2767
{Or	**Direction** *<Drctn>*	[1..1]			2767
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2768
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2768
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2768
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2769
	ReportingExemption *<RptgXmptn>*	[0..1]			2769
	Reason *<Rsn>*	[1..1]	Text		2769
	Description *<Desc>*	[0..1]	Text		2769
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2769
	IdentificationType *<IdTp>*	[0..1]	±		2770
	Nature *<Ntr>*	[0..1]			2770
{Or	**FinancialInstitution** *<FI>*	[1..1]			2771
	Sector *<Sctr>*	[1..*]			2771
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2773
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2773

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2773
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2773
	Broker *<Brkr>*	[0..1]	±		2774
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2774
	ClearingMember *<ClrMmb>*	[0..1]	±		2774
	Beneficiary *<Bnfcry>*	[0..2]	±		2774
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2775
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2775
	RelationshipRecord *<RltshRcrd>*	[0..*]			2775
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2776
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2776
	RelationshipType *<RltshTp>*	[1..1]			2777
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777
	Description *<Desc>*	[0..1]	Text		2777
	EventDate *<EvtDt>*	[0..1]	Date		2778
	TransactionIdentification *<TxId>*	[0..1]	±		2778
	Collateral *<Coll>*	[1..1]			2778
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2779
{Or	**Portfolio** *<Prtfl>*	[1..1]			2780
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2781
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2784
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2785
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2785
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2786
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2786
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2787
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2787
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2788
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2788
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2788
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2790
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2790
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2790
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2791
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2791
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2791
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2792

10.3 Constraints

C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 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 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C4 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		2622
	MessagePagination *<MsgPgntn>*	[0..1]	±		2622
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		2622
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		2622
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		2623
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		2623

Constraints

- **OneElementPresentRule**

  At least one element must be present.

10.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 3141

10.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		3068
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		3068

10.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 3145

10.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 3146

10.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 3146

10.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData55Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2635
Or}	**Report** *<Rpt>*	[1..*]			2636
{Or	**New** *<New>*	[1..1]			2648
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2651
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2652
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2654
	Identification *<Id>*	[1..1]	±		2655
	Nature *<Ntr>*	[0..1]			2656
{Or	**FinancialInstitution** *<FI>*	[1..1]			2656
	Sector *<Sctr>*	[1..*]			2656
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2657
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2657
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2658
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2658
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2658
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2659
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2659
{Or	**Direction** *<Drctn>*	[1..1]			2659
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2660
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2660
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2660
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2661
	ReportingExemption *<RptgXmptn>*	[0..1]			2661
	Reason *<Rsn>*	[1..1]	Text		2661
	Description *<Desc>*	[0..1]	Text		2661
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2661
	IdentificationType *<IdTp>*	[0..1]	±		2662
	Nature *<Ntr>*	[0..1]			2662

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2663
	Sector *<Sctr>*	[1..*]			2663
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2665
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2665
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2665
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2665
	Broker *<Brkr>*	[0..1]	±		2666
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2666
	ClearingMember *<ClrMmb>*	[0..1]	±		2666
	Beneficiary *<Bnfcry>*	[0..2]	±		2666
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2667
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2667
	RelationshipRecord *<RltshRcrd>*	[0..*]			2667
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2668
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2668
	RelationshipType *<RltshTp>*	[1..1]			2669
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2669
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2669
	Description *<Desc>*	[0..1]	Text		2669
	EventDate *<EvtDt>*	[0..1]	Date		2670
	TransactionIdentification *<TxId>*	[0..1]	±		2670
	Collateral *<Coll>*	[1..1]			2670
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2671
{Or	**Portfolio** *<Prtfl>*	[1..1]			2672
{Or	**Code** *<Cd>*	[1..1]	Text		2672
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2673
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2673
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2673

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2674
	Code *<Cd>*	[1..1]	Text		2674
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2674
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2674
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2675
{Or	**Portfolio** *<Prtfl>*	[1..1]			2675
	Code *<Cd>*	[1..1]	Text		2675
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2675
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2676
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2676
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2677
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2677
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2678
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2678
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2679
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2679
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2680
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2680
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2680
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2682
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2682
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2682
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2683
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2683

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C10	2683
Or	**MarginUpdate** <*MrgnUpd*>	[1..1]			2684
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2687
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			2688
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2690
	Identification <*Id*>	[1..1]	±		2691
	Nature <*Ntr*>	[0..1]			2692
{Or	**FinancialInstitution** <*FI*>	[1..1]			2692
	Sector <*Sctr*>	[1..*]			2692
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2693
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2693
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2694
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2694
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2694
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2695
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2695
{Or	**Direction** <*Drctn*>	[1..1]			2695
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2696
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2696
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2696
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2697
	ReportingExemption <*RptgXmptn*>	[0..1]			2697
	Reason <*Rsn*>	[1..1]	Text		2697
	Description <*Desc*>	[0..1]	Text		2697
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2697
	IdentificationType <*IdTp*>	[0..1]	±		2698
	Nature <*Ntr*>	[0..1]			2698
{Or	**FinancialInstitution** <*FI*>	[1..1]			2699
	Sector <*Sctr*>	[1..*]			2699

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2701
	Broker *<Brkr>*	[0..1]	±		2702
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2702
	ClearingMember *<ClrMmb>*	[0..1]	±		2702
	Beneficiary *<Bnfcry>*	[0..2]	±		2702
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2703
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2703
	RelationshipRecord *<RltshRcrd>*	[0..*]			2703
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2704
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2704
	RelationshipType *<RltshTp>*	[1..1]			2705
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705
	Description *<Desc>*	[0..1]	Text		2705
	EventDate *<EvtDt>*	[0..1]	Date		2706
	TransactionIdentification *<TxId>*	[0..1]	±		2706
	Collateral *<Coll>*	[1..1]			2706
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2707
{Or	**Portfolio** *<Prtfl>*	[1..1]			2708
{Or	**Code** *<Cd>*	[1..1]	Text		2708
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2709
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2709
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2709
{Or	**Portfolio** *<Prtfl>*	[1..1]			2710
	Code *<Cd>*	[1..1]	Text		2710

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2710
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2710
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2711
{Or	**Portfolio** *<Prtfl>*	[1..1]			2711
	Code *<Cd>*	[1..1]	Text		2711
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2711
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2712
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2712
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2713
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2713
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2714
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2714
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2715
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2715
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2716
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2716
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2716
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2717
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2717
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2718
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2718
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2718
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2719
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2719
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2719
Or	**Error** *<Err>*	[1..1]			2720

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2723
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2724
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2726
	Identification *<Id>*	[1..1]	±		2727
	Nature *<Ntr>*	[0..1]			2728
{Or	**FinancialInstitution** *<FI>*	[1..1]			2728
	Sector *<Sctr>*	[1..*]			2728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2729
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2729
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2730
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2730
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2730
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2731
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2731
{Or	**Direction** *<Drctn>*	[1..1]			2731
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2732
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2732
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2732
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2733
	ReportingExemption *<RptgXmptn>*	[0..1]			2733
	Reason *<Rsn>*	[1..1]	Text		2733
	Description *<Desc>*	[0..1]	Text		2733
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2733
	IdentificationType *<IdTp>*	[0..1]	±		2734
	Nature *<Ntr>*	[0..1]			2734
{Or	**FinancialInstitution** *<FI>*	[1..1]			2735
	Sector *<Sctr>*	[1..*]			2735
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2737
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2737
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2737
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2737
	Broker *<Brkr>*	[0..1]	±		2738
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2738
	ClearingMember *<ClrMmb>*	[0..1]	±		2738
	Beneficiary *<Bnfcry>*	[0..2]	±		2738
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2739
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2739
	RelationshipRecord *<RltshRcrd>*	[0..*]			2739
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2740
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2740
	RelationshipType *<RltshTp>*	[1..1]			2741
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2741
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2741
	Description *<Desc>*	[0..1]	Text		2741
	EventDate *<EvtDt>*	[0..1]	Date		2742
	TransactionIdentification *<TxId>*	[0..1]	±		2742
	Collateral *<Coll>*	[1..1]			2742
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2743
{Or	**Portfolio** *<Prtfl>*	[1..1]			2744
{Or	**Code** *<Cd>*	[1..1]	Text		2744
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2745
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2745
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2745
{Or	**Portfolio** *<Prtfl>*	[1..1]			2746
	Code *<Cd>*	[1..1]	Text		2746
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2746
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2746

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2747
{Or	**Portfolio** *<Prtfl>*	[1..1]			2747
	Code *<Cd>*	[1..1]	Text		2747
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2747
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2748
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2748
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2749
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2749
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2750
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2750
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2751
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2751
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2752
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2752
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2752
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2753
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2753
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2754
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2754
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2754
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2755
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2755
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2755
Or}	**Correction** *<Crrctn>*	[1..1]			2756
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2759
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2760
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2762

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		2763
	Nature <Ntr>	[0..1]			2764
{Or	**FinancialInstitution** <FI>	[1..1]			2764
	Sector <Sctr>	[1..*]			2764
{Or	**Code** <Cd>	[1..1]	CodeSet		2765
Or}	**Proprietary** <Prtry>	[1..1]	±		2765
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** <NFI>	[1..1]	±		2766
Or	**CentralCounterParty** <CntrlCntrPty>	[1..1]	CodeSet		2766
Or}	**Other** <Othr>	[1..1]	CodeSet		2766
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		2767
	DirectionOrSide <DrctnOrSd>	[0..1]			2767
{Or	**Direction** <Drctn>	[1..1]			2767
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		2768
Or}	**CounterpartySide** <CtrPtySd>	[1..1]	CodeSet		2768
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	2768
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	2769
	ReportingExemption <RptgXmptn>	[0..1]			2769
	Reason <Rsn>	[1..1]	Text		2769
	Description <Desc>	[0..1]	Text		2769
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	2769
	IdentificationType <IdTp>	[0..1]	±		2770
	Nature <Ntr>	[0..1]			2770
{Or	**FinancialInstitution** <FI>	[1..1]			2771
	Sector <Sctr>	[1..*]			2771
{Or	**Code** <Cd>	[1..1]	CodeSet		2771
Or}	**Proprietary** <Prtry>	[1..1]	±		2772
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** <NFI>	[1..1]	±		2773
Or	**CentralCounterParty** <CntrlCntrPty>	[1..1]	CodeSet		2773

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2773
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2773
	Broker *<Brkr>*	[0..1]	±		2774
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2774
	ClearingMember *<ClrMmb>*	[0..1]	±		2774
	Beneficiary *<Bnfcry>*	[0..2]	±		2774
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2775
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2775
	RelationshipRecord *<RltshRcrd>*	[0..*]			2775
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2776
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2776
	RelationshipType *<RltshTp>*	[1..1]			2777
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777
	Description *<Desc>*	[0..1]	Text		2777
	EventDate *<EvtDt>*	[0..1]	Date		2778
	TransactionIdentification *<TxId>*	[0..1]	±		2778
	Collateral *<Coll>*	[1..1]			2778
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2779
{Or	**Portfolio** *<Prtfl>*	[1..1]			2780
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2781
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2784
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2785
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2785
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2786
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2786
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2787
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2787
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2788
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2788
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2788
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2790
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2790
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2790
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2791
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2791
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2791

10.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

10.4.2.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **TradeReport31Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			2648
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2651
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2652
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2654
	Identification *<Id>*	[1..1]	±		2655
	Nature *<Ntr>*	[0..1]			2656
{Or	**FinancialInstitution** *<FI>*	[1..1]			2656
	Sector *<Sctr>*	[1..*]			2656
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2657
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2657
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2658
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2658
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2658
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2659
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2659
{Or	**Direction** *<Drctn>*	[1..1]			2659
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2660
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2660
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2660
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2661
	ReportingExemption *<RptgXmptn>*	[0..1]			2661
	Reason *<Rsn>*	[1..1]	Text		2661
	Description *<Desc>*	[0..1]	Text		2661
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2661
	IdentificationType *<IdTp>*	[0..1]	±		2662
	Nature *<Ntr>*	[0..1]			2662
{Or	**FinancialInstitution** *<FI>*	[1..1]			2663
	Sector *<Sctr>*	[1..*]			2663

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2665
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2665
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2665
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2665
	Broker *<Brkr>*	[0..1]	±		2666
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2666
	ClearingMember *<ClrMmb>*	[0..1]	±		2666
	Beneficiary *<Bnfcry>*	[0..2]	±		2666
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2667
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2667
	RelationshipRecord *<RltshRcrd>*	[0..*]			2667
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2668
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2668
	RelationshipType *<RltshTp>*	[1..1]			2669
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2669
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2669
	Description *<Desc>*	[0..1]	Text		2669
	EventDate *<EvtDt>*	[0..1]	Date		2670
	TransactionIdentification *<TxId>*	[0..1]	±		2670
	Collateral *<Coll>*	[1..1]			2670
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2671
{Or	**Portfolio** *<Prtfl>*	[1..1]			2672
{Or	**Code** *<Cd>*	[1..1]	Text		2672
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2673
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2673
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2673
{Or	**Portfolio** *<Prtfl>*	[1..1]			2674
	Code *<Cd>*	[1..1]	Text		2674

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2674
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2674
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2675
{Or	**Portfolio** *<Prtfl>*	[1..1]			2675
	Code *<Cd>*	[1..1]	Text		2675
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2675
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2676
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2676
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2677
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2677
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2678
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2678
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2679
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2679
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2680
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2680
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2680
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2682
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2682
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2682
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2683
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2683
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2683
Or	**MarginUpdate** *<MrgnUpd>*	[1..1]			2684
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2687

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2688
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2690
	Identification *<Id>*	[1..1]	±		2691
	Nature *<Ntr>*	[0..1]			2692
{Or	**FinancialInstitution** *<FI>*	[1..1]			2692
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2694
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2694
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2694
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2695
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2695
{Or	**Direction** *<Drctn>*	[1..1]			2695
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2696
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2696
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2697
	ReportingExemption *<RptgXmptn>*	[0..1]			2697
	Reason *<Rsn>*	[1..1]	Text		2697
	Description *<Desc>*	[0..1]	Text		2697
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2697
	IdentificationType *<IdTp>*	[0..1]	±		2698
	Nature *<Ntr>*	[0..1]			2698
{Or	**FinancialInstitution** *<FI>*	[1..1]			2699
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2701
	Broker *<Brkr>*	[0..1]	±		2702
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2702
	ClearingMember *<ClrMmb>*	[0..1]	±		2702
	Beneficiary *<Bnfcry>*	[0..2]	±		2702
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2703
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2703
	RelationshipRecord *<RltshRcrd>*	[0..*]			2703
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2704
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2704
	RelationshipType *<RltshTp>*	[1..1]			2705
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705
	Description *<Desc>*	[0..1]	Text		2705
	EventDate *<EvtDt>*	[0..1]	Date		2706
	TransactionIdentification *<TxId>*	[0..1]	±		2706
	Collateral *<Coll>*	[1..1]			2706
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2707
{Or	**Portfolio** *<Prtfl>*	[1..1]			2708
{Or	**Code** *<Cd>*	[1..1]	Text		2708
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2709
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2709
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2709
{Or	**Portfolio** *<Prtfl>*	[1..1]			2710
	Code *<Cd>*	[1..1]	Text		2710
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2710
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2710
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2711

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2711
	Code *<Cd>*	[1..1]	Text		2711
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2711
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2712
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2712
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2713
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2713
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2714
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2714
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2715
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2715
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2716
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2716
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2716
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2717
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2717
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2718
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2718
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2718
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2719
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2719
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2719
Or	**Error** *<Err>*	[1..1]			2720
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2723
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2724
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2726
	Identification *<Id>*	[1..1]	±		2727

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Nature *<Ntr>*	[0..1]			2728
{Or	**FinancialInstitution** *<FI>*	[1..1]			2728
	Sector *<Sctr>*	[1..*]			2728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2729
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2729
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2730
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2730
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2730
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2731
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2731
{Or	**Direction** *<Drctn>*	[1..1]			2731
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2732
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2732
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2732
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2733
	ReportingExemption *<RptgXmptn>*	[0..1]			2733
	Reason *<Rsn>*	[1..1]	Text		2733
	Description *<Desc>*	[0..1]	Text		2733
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2733
	IdentificationType *<IdTp>*	[0..1]	±		2734
	Nature *<Ntr>*	[0..1]			2734
{Or	**FinancialInstitution** *<FI>*	[1..1]			2735
	Sector *<Sctr>*	[1..*]			2735
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2737
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2737
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2737

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2737
	Broker *<Brkr>*	[0..1]	±		2738
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2738
	ClearingMember *<ClrMmb>*	[0..1]	±		2738
	Beneficiary *<Bnfcry>*	[0..2]	±		2738
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2739
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2739
	RelationshipRecord *<RltshRcrd>*	[0..*]			2739
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2740
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2740
	RelationshipType *<RltshTp>*	[1..1]			2741
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2741
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2741
	Description *<Desc>*	[0..1]	Text		2741
	EventDate *<EvtDt>*	[0..1]	Date		2742
	TransactionIdentification *<TxId>*	[0..1]	±		2742
	Collateral *<Coll>*	[1..1]			2742
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2743
{Or	**Portfolio** *<Prtfl>*	[1..1]			2744
{Or	**Code** *<Cd>*	[1..1]	Text		2744
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2745
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2745
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2745
{Or	**Portfolio** *<Prtfl>*	[1..1]			2746
	Code *<Cd>*	[1..1]	Text		2746
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2746
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2746
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2747
{Or	**Portfolio** *<Prtfl>*	[1..1]			2747
	Code *<Cd>*	[1..1]	Text		2747
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2747

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2748
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2748
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2749
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2749
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2750
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2750
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2751
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2751
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2752
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2752
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2752
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2753
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2753
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2754
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2754
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		2754
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		2755
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C9	2755
	SupplementaryData <*SplmtryData*>	[0..*]	±	C10	2755
Or}	**Correction** <*Crrctn*>	[1..1]			2756
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2759
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			2760
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2762
	Identification <*Id*>	[1..1]	±		2763
	Nature <*Ntr*>	[0..1]			2764
{Or	**FinancialInstitution** <*FI*>	[1..1]			2764
	Sector <*Sctr*>	[1..*]			2764

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2765
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2765
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2766
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2766
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2766
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2767
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2767
{Or	**Direction** <*Drctn*>	[1..1]			2767
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2768
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2768
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2768
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2769
	ReportingExemption <*RptgXmptn*>	[0..1]			2769
	Reason <*Rsn*>	[1..1]	Text		2769
	Description <*Desc*>	[0..1]	Text		2769
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2769
	IdentificationType <*IdTp*>	[0..1]	±		2770
	Nature <*Ntr*>	[0..1]			2770
{Or	**FinancialInstitution** <*FI*>	[1..1]			2771
	Sector <*Sctr*>	[1..*]			2771
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2771
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2772
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2773
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2773
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2773
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2773
	Broker <*Brkr*>	[0..1]	±		2774
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2774

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingMember *<ClrMmb>*	[0..1]	±		2774
	Beneficiary *<Bnfcry>*	[0..2]	±		2774
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2775
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2775
	RelationshipRecord *<RltshRcrd>*	[0..*]			2775
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2776
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2776
	RelationshipType *<RltshTp>*	[1..1]			2777
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777
	Description *<Desc>*	[0..1]	Text		2777
	EventDate *<EvtDt>*	[0..1]	Date		2778
	TransactionIdentification *<TxId>*	[0..1]	±		2778
	Collateral *<Coll>*	[1..1]			2778
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2779
{Or	**Portfolio** *<Prtfl>*	[1..1]			2780
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2781
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2784
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2785

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2785
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2786
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2786
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2787
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2787
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2788
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2788
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2788
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2790
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2790
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2790
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2791
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2791
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2791

10.4.2.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following **MarginReportData7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2651
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			2652
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2654
	Identification <*Id*>	[1..1]	±		2655
	Nature <*Ntr*>	[0..1]			2656
{Or	**FinancialInstitution** <*FI*>	[1..1]			2656
	Sector <*Sctr*>	[1..*]			2656
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2657
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2657
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2658
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2658
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2658
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2659
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2659
{Or	**Direction** <*Drctn*>	[1..1]			2659
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2660
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2660
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2660
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2661
	ReportingExemption <*RptgXmptn*>	[0..1]			2661
	Reason <*Rsn*>	[1..1]	Text		2661
	Description <*Desc*>	[0..1]	Text		2661
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2661
	IdentificationType <*IdTp*>	[0..1]	±		2662
	Nature <*Ntr*>	[0..1]			2662
{Or	**FinancialInstitution** <*FI*>	[1..1]			2663
	Sector <*Sctr*>	[1..*]			2663
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2663
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2664

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** <NFI>	[1..1]	±		2665
Or	**CentralCounterParty** <CntrlCntrPty>	[1..1]	CodeSet		2665
Or}	**Other** <Othr>	[1..1]	CodeSet		2665
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		2665
	Broker <Brkr>	[0..1]	±		2666
	SubmittingAgent <SubmitgAgt>	[0..1]	±		2666
	ClearingMember <ClrMmb>	[0..1]	±		2666
	Beneficiary <Bnfcry>	[0..2]	±		2666
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		2667
	ExecutionAgent <ExctnAgt>	[0..2]	±		2667
	RelationshipRecord <RltshRcrd>	[0..*]			2667
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		2668
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		2668
	RelationshipType <RltshTp>	[1..1]			2669
{Or	**Code** <Cd>	[1..1]	CodeSet		2669
Or}	**Proprietary** <Prtry>	[1..1]	Text		2669
	Description <Desc>	[0..1]	Text		2669
	EventDate <EvtDt>	[0..1]	Date		2670
	TransactionIdentification <TxId>	[0..1]	±		2670
	Collateral <Coll>	[1..1]			2670
	CollateralPortfolioCode <CollPrtflCd>	[1..1]			2671
{Or	**Portfolio** <Prtfl>	[1..1]			2672
{Or	**Code** <Cd>	[1..1]	Text		2672
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		2673
Or}	**MarginPortfolioCode** <MrgnPrtflCd>	[1..1]			2673
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]			2673
{Or	**Portfolio** <Prtfl>	[1..1]			2674
	Code <Cd>	[1..1]	Text		2674
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		2674
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		2674

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2675
{Or	**Portfolio** *<Prtfl>*	[1..1]			2675
	Code *<Cd>*	[1..1]	Text		2675
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2675
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2676
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2676
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2677
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2677
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2678
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2678
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2679
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2679
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2680
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2680
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2680
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2682
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2682
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2682
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2683
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2683
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2683

10.4.2.2.1.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

10.4.2.2.1.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2654
	Identification *<Id>*	[1..1]	±		2655
	Nature *<Ntr>*	[0..1]			2656
{Or	**FinancialInstitution** *<FI>*	[1..1]			2656
	Sector *<Sctr>*	[1..*]			2656
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2657
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2657
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2658
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2658
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2658
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2659
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2659
{Or	**Direction** *<Drctn>*	[1..1]			2659
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2660
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2660
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2660
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2661
	ReportingExemption *<RptgXmptn>*	[0..1]			2661
	Reason *<Rsn>*	[1..1]	Text		2661
	Description *<Desc>*	[0..1]	Text		2661
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2661
	IdentificationType *<IdTp>*	[0..1]	±		2662
	Nature *<Ntr>*	[0..1]			2662
{Or	**FinancialInstitution** *<FI>*	[1..1]			2663
	Sector *<Sctr>*	[1..*]			2663
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2665

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2665
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2665
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2665
	Broker *<Brkr>*	[0..1]	±		2666
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2666
	ClearingMember *<ClrMmb>*	[0..1]	±		2666
	Beneficiary *<Bnfcry>*	[0..2]	±		2666
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2667
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2667
	RelationshipRecord *<RltshRcrd>*	[0..*]			2667
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2668
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2668
	RelationshipType *<RltshTp>*	[1..1]			2669
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2669
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2669
	Description *<Desc>*	[0..1]	Text		2669

10.4.2.2.1.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		2655
	Nature *<Ntr>*	[0..1]			2656
{Or	**FinancialInstitution** *<FI>*	[1..1]			2656
	Sector *<Sctr>*	[1..*]			2656
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2657
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2657
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2658
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2658
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2658
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2659
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2659
{Or	**Direction** *<Drctn>*	[1..1]			2659
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2660
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2660
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2660
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2661
	ReportingExemption *<RptgXmptn>*	[0..1]			2661
	Reason *<Rsn>*	[1..1]	Text		2661
	Description *<Desc>*	[0..1]	Text		2661

Constraints

- **OneElementPresentRule**

  At least one element must be present.

10.4.2.2.1.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.1.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			2656
	Sector <*Sctr*>	[1..*]			2656
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2657
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2657
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2658
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2658
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2658
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2658

10.4.2.2.1.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			2656
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2657
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2657
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2658

10.4.2.2.1.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2657
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2657

10.4.2.2.1.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.1.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

10.4.2.2.1.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

10.4.2.2.1.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.1.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.1.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.1.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2659
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2660
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2660

10.4.2.2.1.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2660
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2660

10.4.2.2.1.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.1.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.1.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

10.4.2.2.1.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.1.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.1.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		2661
	Description *<Desc>*	[0..1]	Text		2661

10.4.2.2.1.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

10.4.2.2.1.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

10.4.2.2.1.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		2662
	Nature *<Ntr>*	[0..1]			2662
{Or	**FinancialInstitution** *<FI>*	[1..1]			2663
	Sector *<Sctr>*	[1..*]			2663
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2665
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2665
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2665
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2665

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

10.4.2.2.1.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.1.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2663
	Sector *<Sctr>*	[1..*]			2663
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2665
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2665
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2665

10.4.2.2.1.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2663
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2664

10.4.2.2.1.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2663
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2664

10.4.2.2.1.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.1.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

10.4.2.2.1.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

10.4.2.2.1.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.1.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.1.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.1.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.1.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.1.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.1.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.1.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.1.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2668
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2668
	RelationshipType *<RltshTp>*	[1..1]			2669
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2669
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2669
	Description *<Desc>*	[0..1]	Text		2669

10.4.2.2.1.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.1.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.1.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2669
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2669

10.4.2.2.1.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

10.4.2.2.1.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

10.4.2.2.1.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

10.4.2.2.1.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 3141

10.4.2.2.1.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

10.4.2.2.1.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2671
{Or	**Portfolio** *<Prtfl>*	[1..1]			2672
{Or	**Code** *<Cd>*	[1..1]	Text		2672
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2673
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2673
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2673
{Or	**Portfolio** *<Prtfl>*	[1..1]			2674
	Code *<Cd>*	[1..1]	Text		2674
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2674
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2674
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2675
{Or	**Portfolio** *<Prtfl>*	[1..1]			2675
	Code *<Cd>*	[1..1]	Text		2675
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2675
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2676
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2676
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2677

10.4.2.2.1.5.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2672
{Or	**Code** *<Cd>*	[1..1]	Text		2672
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2673
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2673
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2673
{Or	**Portfolio** *<Prtfl>*	[1..1]			2674
	Code *<Cd>*	[1..1]	Text		2674
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2674
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2674
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2675
{Or	**Portfolio** *<Prtfl>*	[1..1]			2675
	Code *<Cd>*	[1..1]	Text		2675
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2675
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2676

10.4.2.2.1.5.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		2672
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2673

10.4.2.2.1.5.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.1.5.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.1.5.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2673
{Or	**Portfolio** *<Prtfl>*	[1..1]			2674
	Code *<Cd>*	[1..1]	Text		2674
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2674
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2674
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2675
{Or	**Portfolio** *<Prtfl>*	[1..1]			2675
	Code *<Cd>*	[1..1]	Text		2675
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2675
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2676

10.4.2.2.1.5.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2674
	Code <*Cd*>	[1..1]	Text		2674
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2674
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2674

10.4.2.2.1.5.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2674
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2674

10.4.2.2.1.5.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.1.5.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.5.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.1.5.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2675
	Code <*Cd*>	[1..1]	Text		2675
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2675
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2676

10.4.2.2.1.5.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2675
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2675

10.4.2.2.1.5.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.1.5.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.5.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.1.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.

CodeName	Name	Definition
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.1.5.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

10.4.2.2.1.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2678
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2678
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2679
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2679
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2680

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

10.4.2.2.1.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2680
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2681
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2682
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2682

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

10.4.2.2.1.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.1.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.1.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 3027 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3028
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3028

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

10.4.2.2.1.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

10.4.2.2.2 MarginUpdate <MrgnUpd>

Presence: [1..1]

Definition: Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

MarginUpdate <MrgnUpd> contains the following **MarginReportData7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2687
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2688
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2690
	Identification *<Id>*	[1..1]	±		2691
	Nature *<Ntr>*	[0..1]			2692
{Or	**FinancialInstitution** *<FI>*	[1..1]			2692
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2694
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2694
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2694
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2695
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2695
{Or	**Direction** *<Drctn>*	[1..1]			2695
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2696
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2696
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2697
	ReportingExemption *<RptgXmptn>*	[0..1]			2697
	Reason *<Rsn>*	[1..1]	Text		2697
	Description *<Desc>*	[0..1]	Text		2697
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2697
	IdentificationType *<IdTp>*	[0..1]	±		2698
	Nature *<Ntr>*	[0..1]			2698
{Or	**FinancialInstitution** *<FI>*	[1..1]			2699
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2701
	Broker *<Brkr>*	[0..1]	±		2702
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2702
	ClearingMember *<ClrMmb>*	[0..1]	±		2702
	Beneficiary *<Bnfcry>*	[0..2]	±		2702
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2703
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2703
	RelationshipRecord *<RltshRcrd>*	[0..*]			2703
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2704
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2704
	RelationshipType *<RltshTp>*	[1..1]			2705
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705
	Description *<Desc>*	[0..1]	Text		2705
	EventDate *<EvtDt>*	[0..1]	Date		2706
	TransactionIdentification *<TxId>*	[0..1]	±		2706
	Collateral *<Coll>*	[1..1]			2706
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2707
{Or	**Portfolio** *<Prtfl>*	[1..1]			2708
{Or	**Code** *<Cd>*	[1..1]	Text		2708
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2709
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2709
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2709
{Or	**Portfolio** *<Prtfl>*	[1..1]			2710
	Code *<Cd>*	[1..1]	Text		2710
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2710
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2710

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]			2711
{Or	**Portfolio** <Prtfl>	[1..1]			2711
	Code <Cd>	[1..1]	Text		2711
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		2711
Or}	**NoPortfolio** <NoPrtfl>	[1..1]	CodeSet		2712
	CollateralisationCategory <CollstnCtgy>	[1..1]	CodeSet		2712
	TimeStamp <TmStmp>	[0..1]	DateTime		2713
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C7	2713
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	2714
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	2714
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	2715
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	2715
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	2716
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C8	2716
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	2716
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	2717
	VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>	[0..1]	Amount	C1	2717
	VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>	[0..1]	Amount	C1	2718
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	2718
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		2718
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		2719
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C9	2719
	SupplementaryData <SplmtryData>	[0..*]	±	C10	2719

10.4.2.2.2.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

10.4.2.2.2.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2690
	Identification *<Id>*	[1..1]	±		2691
	Nature *<Ntr>*	[0..1]			2692
{Or	**FinancialInstitution** *<FI>*	[1..1]			2692
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2694
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2694
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2694
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2695
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2695
{Or	**Direction** *<Drctn>*	[1..1]			2695
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2696
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2696
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2697
	ReportingExemption *<RptgXmptn>*	[0..1]			2697
	Reason *<Rsn>*	[1..1]	Text		2697
	Description *<Desc>*	[0..1]	Text		2697
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2697
	IdentificationType *<IdTp>*	[0..1]	±		2698
	Nature *<Ntr>*	[0..1]			2698
{Or	**FinancialInstitution** *<FI>*	[1..1]			2699
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2701
	Broker *<Brkr>*	[0..1]	±		2702
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2702
	ClearingMember *<ClrMmb>*	[0..1]	±		2702
	Beneficiary *<Bnfcry>*	[0..2]	±		2702
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2703
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2703
	RelationshipRecord *<RltshRcrd>*	[0..*]			2703
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2704
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2704
	RelationshipType *<RltshTp>*	[1..1]			2705
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705
	Description *<Desc>*	[0..1]	Text		2705

10.4.2.2.2.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		2691
	Nature *<Ntr>*	[0..1]			2692
{Or	**FinancialInstitution** *<FI>*	[1..1]			2692
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2694
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2694
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2694
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2695
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2695
{Or	**Direction** *<Drctn>*	[1..1]			2695
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2696
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2696
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2697
	ReportingExemption *<RptgXmptn>*	[0..1]			2697
	Reason *<Rsn>*	[1..1]	Text		2697
	Description *<Desc>*	[0..1]	Text		2697

Constraints

- **OneElementPresentRule**

  At least one element must be present.

10.4.2.2.2.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.2.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2692
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2694
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2694
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2694

10.4.2.2.2.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2692
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2694

10.4.2.2.2.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2693
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2693

10.4.2.2.2.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.2.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

10.4.2.2.2.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

10.4.2.2.2.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.2.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.2.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.2.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2695
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2696

10.4.2.2.2.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2696
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2696

10.4.2.2.2.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.2.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.2.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

10.4.2.2.2.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.2.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.2.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		2697
	Description *<Desc>*	[0..1]	Text		2697

10.4.2.2.2.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

10.4.2.2.2.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

10.4.2.2.2.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		2698
	Nature *<Ntr>*	[0..1]			2698
{Or	**FinancialInstitution** *<FI>*	[1..1]			2699
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2701

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

10.4.2.2.2.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.2.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2699
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2701
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2701
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2701

10.4.2.2.2.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2699
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2700

10.4.2.2.2.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2699
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2700

10.4.2.2.2.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.2.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

10.4.2.2.2.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

10.4.2.2.2.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.2.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.2.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.2.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.2.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.2.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.2.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.2.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.2.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2704
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2704
	RelationshipType *<RltshTp>*	[1..1]			2705
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705
	Description *<Desc>*	[0..1]	Text		2705

10.4.2.2.2.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.2.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.2.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2705
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2705

10.4.2.2.2.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

10.4.2.2.2.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

10.4.2.2.2.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

10.4.2.2.2.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 3141

10.4.2.2.2.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		3033
Or}	Proprietary *<Prtry>*	[1..1]	±		3033

10.4.2.2.2.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2707
{Or	**Portfolio** *<Prtfl>*	[1..1]			2708
{Or	**Code** *<Cd>*	[1..1]	Text		2708
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2709
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2709
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2709
{Or	**Portfolio** *<Prtfl>*	[1..1]			2710
	Code *<Cd>*	[1..1]	Text		2710
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2710
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2710
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2711
{Or	**Portfolio** *<Prtfl>*	[1..1]			2711
	Code *<Cd>*	[1..1]	Text		2711
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2711
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2712
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2712
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2713

10.4.2.2.2.5.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2708
{Or	**Code** <*Cd*>	[1..1]	Text		2708
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2709
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2709
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2709
{Or	**Portfolio** <*Prtfl*>	[1..1]			2710
	Code <*Cd*>	[1..1]	Text		2710
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2710
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2710
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2711
{Or	**Portfolio** <*Prtfl*>	[1..1]			2711
	Code <*Cd*>	[1..1]	Text		2711
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2711
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2712

10.4.2.2.2.5.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		2708
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2709

10.4.2.2.2.5.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.2.5.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.2.5.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2709
{Or	**Portfolio** <*Prtfl*>	[1..1]			2710
	Code <*Cd*>	[1..1]	Text		2710
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2710
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2710
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2711
{Or	**Portfolio** <*Prtfl*>	[1..1]			2711
	Code <*Cd*>	[1..1]	Text		2711
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2711
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2712

10.4.2.2.2.5.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2710
	Code *<Cd>*	[1..1]	Text		2710
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2710
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2710

10.4.2.2.2.5.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2710
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2710

10.4.2.2.2.5.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.2.5.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.5.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.2.5.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2711
	Code <*Cd*>	[1..1]	Text		2711
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2711
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2712

10.4.2.2.2.5.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2711
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2711

10.4.2.2.2.5.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.2.5.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.5.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.2.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.

CodeName	Name	Definition
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.2.5.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

10.4.2.2.2.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2714
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2714
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2715
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2715
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2716

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

10.4.2.2.2.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2716
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2717
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2717
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2718
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2718

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

10.4.2.2.2.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.2.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.2.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 3027 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3028
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3028

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

10.4.2.2.2.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

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.

10.4.2.2.3 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and need to be removed.

Error <Err> contains the following **MarginReportData7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		2723
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			2724
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2726
	Identification <*Id*>	[1..1]	±		2727
	Nature <*Ntr*>	[0..1]			2728
{Or	**FinancialInstitution** <*FI*>	[1..1]			2728
	Sector <*Sctr*>	[1..*]			2728
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2729
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2729
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2730
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2730
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2730
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2731
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2731
{Or	**Direction** <*Drctn*>	[1..1]			2731
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2732
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2732
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2732
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2733
	ReportingExemption <*RptgXmptn*>	[0..1]			2733
	Reason <*Rsn*>	[1..1]	Text		2733
	Description <*Desc*>	[0..1]	Text		2733
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2733
	IdentificationType <*IdTp*>	[0..1]	±		2734
	Nature <*Ntr*>	[0..1]			2734
{Or	**FinancialInstitution** <*FI*>	[1..1]			2735
	Sector <*Sctr*>	[1..*]			2735
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2735
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2736

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2737
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2737
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2737
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2737
	Broker *<Brkr>*	[0..1]	±		2738
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2738
	ClearingMember *<ClrMmb>*	[0..1]	±		2738
	Beneficiary *<Bnfcry>*	[0..2]	±		2738
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2739
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2739
	RelationshipRecord *<RltshRcrd>*	[0..*]			2739
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2740
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2740
	RelationshipType *<RltshTp>*	[1..1]			2741
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2741
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2741
	Description *<Desc>*	[0..1]	Text		2741
	EventDate *<EvtDt>*	[0..1]	Date		2742
	TransactionIdentification *<TxId>*	[0..1]	±		2742
	Collateral *<Coll>*	[1..1]			2742
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2743
{Or	**Portfolio** *<Prtfl>*	[1..1]			2744
{Or	**Code** *<Cd>*	[1..1]	Text		2744
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2745
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2745
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2745
{Or	**Portfolio** *<Prtfl>*	[1..1]			2746
	Code *<Cd>*	[1..1]	Text		2746
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2746
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2746

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2747
{Or	**Portfolio** *<Prtfl>*	[1..1]			2747
	Code *<Cd>*	[1..1]	Text		2747
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2747
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2748
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2748
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2749
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2749
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2750
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2750
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2751
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2751
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2752
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2752
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2752
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2753
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2753
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2754
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2754
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2754
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2755
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2755
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2755

10.4.2.2.3.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

10.4.2.2.3.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2726
	Identification *<Id>*	[1..1]	±		2727
	Nature *<Ntr>*	[0..1]			2728
{Or	**FinancialInstitution** *<FI>*	[1..1]			2728
	Sector *<Sctr>*	[1..*]			2728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2729
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2729
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2730
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2730
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2730
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2731
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2731
{Or	**Direction** *<Drctn>*	[1..1]			2731
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2732
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2732
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2732
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2733
	ReportingExemption *<RptgXmptn>*	[0..1]			2733
	Reason *<Rsn>*	[1..1]	Text		2733
	Description *<Desc>*	[0..1]	Text		2733
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2733
	IdentificationType *<IdTp>*	[0..1]	±		2734
	Nature *<Ntr>*	[0..1]			2734
{Or	**FinancialInstitution** *<FI>*	[1..1]			2735
	Sector *<Sctr>*	[1..*]			2735
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2737

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** <CntrlCntrPty>	[1..1]	CodeSet		2737
Or}	**Other** <Othr>	[1..1]	CodeSet		2737
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		2737
	Broker <Brkr>	[0..1]	±		2738
	SubmittingAgent <SubmitgAgt>	[0..1]	±		2738
	ClearingMember <ClrMmb>	[0..1]	±		2738
	Beneficiary <Bnfcry>	[0..2]	±		2738
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		2739
	ExecutionAgent <ExctnAgt>	[0..2]	±		2739
	RelationshipRecord <RltshRcrd>	[0..*]			2739
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		2740
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		2740
	RelationshipType <RltshTp>	[1..1]			2741
{Or	**Code** <Cd>	[1..1]	CodeSet		2741
Or}	**Proprietary** <Prtry>	[1..1]	Text		2741
	Description <Desc>	[0..1]	Text		2741

10.4.2.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		2727
	Nature *<Ntr>*	[0..1]			2728
{Or	**FinancialInstitution** *<FI>*	[1..1]			2728
	Sector *<Sctr>*	[1..*]			2728
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2729
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2729
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2730
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2730
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2730
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2731
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2731
{Or	**Direction** *<Drctn>*	[1..1]			2731
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2732
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2732
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2732
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2733
	ReportingExemption *<RptgXmptn>*	[0..1]			2733
	Reason *<Rsn>*	[1..1]	Text		2733
	Description *<Desc>*	[0..1]	Text		2733

Constraints

- **OneElementPresentRule**

  At least one element must be present.

10.4.2.2.3.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.3.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** <*FI*>	[1..1]			2728
	Sector <*Sctr*>	[1..*]			2728
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2729
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2729
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2730
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2730
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2730
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2730

10.4.2.2.3.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			2728
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2729
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2729
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2730

10.4.2.2.3.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2729
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2729

10.4.2.2.3.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.3.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

10.4.2.2.3.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

10.4.2.2.3.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.3.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.3.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.3.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2731
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2732
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2732

10.4.2.2.3.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2732
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2732

10.4.2.2.3.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.3.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.3.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

10.4.2.2.3.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.3.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.3.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		2733
	Description *<Desc>*	[0..1]	Text		2733

10.4.2.2.3.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

10.4.2.2.3.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

10.4.2.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		2734
	Nature *<Ntr>*	[0..1]			2734
{Or	**FinancialInstitution** *<FI>*	[1..1]			2735
	Sector *<Sctr>*	[1..*]			2735
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2737
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2737
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2737
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2737

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

10.4.2.2.3.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.3.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2735
	Sector *<Sctr>*	[1..*]			2735
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2737
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2737
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2737

10.4.2.2.3.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2735
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2736

10.4.2.2.3.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2735
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2736

10.4.2.2.3.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.3.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

10.4.2.2.3.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

10.4.2.2.3.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.3.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.3.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.3.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.3.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.3.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.3.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

10.4.2.2.3.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

10.4.2.2.3.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2740
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2740
	RelationshipType *<RltshTp>*	[1..1]			2741
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2741
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2741
	Description *<Desc>*	[0..1]	Text		2741

10.4.2.2.3.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.3.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.3.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2741
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2741

10.4.2.2.3.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

10.4.2.2.3.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

10.4.2.2.3.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

10.4.2.2.3.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 3141

10.4.2.2.3.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

10.4.2.2.3.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2743
{Or	**Portfolio** *<Prtfl>*	[1..1]			2744
{Or	**Code** *<Cd>*	[1..1]	Text		2744
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2745
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2745
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2745
{Or	**Portfolio** *<Prtfl>*	[1..1]			2746
	Code *<Cd>*	[1..1]	Text		2746
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2746
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2746
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2747
{Or	**Portfolio** *<Prtfl>*	[1..1]			2747
	Code *<Cd>*	[1..1]	Text		2747
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2747
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2748
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2748
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2749

10.4.2.2.3.5.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2744
{Or	**Code** <*Cd*>	[1..1]	Text		2744
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2745
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2745
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2745
{Or	**Portfolio** <*Prtfl*>	[1..1]			2746
	Code <*Cd*>	[1..1]	Text		2746
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2746
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2746
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2747
{Or	**Portfolio** <*Prtfl*>	[1..1]			2747
	Code <*Cd*>	[1..1]	Text		2747
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2747
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2748

10.4.2.2.3.5.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		2744
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2745

10.4.2.2.3.5.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.3.5.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.3.5.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2745
{Or	**Portfolio** <*Prtfl*>	[1..1]			2746
	Code <*Cd*>	[1..1]	Text		2746
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2746
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2746
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2747
{Or	**Portfolio** <*Prtfl*>	[1..1]			2747
	Code <*Cd*>	[1..1]	Text		2747
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2747
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2748

10.4.2.2.3.5.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2746
	Code *<Cd>*	[1..1]	Text		2746
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2746
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2746

10.4.2.2.3.5.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2746
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2746

10.4.2.2.3.5.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.3.5.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.5.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.3.5.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2747
	Code <*Cd*>	[1..1]	Text		2747
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2747
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2748

10.4.2.2.3.5.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2747
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2747

10.4.2.2.3.5.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.3.5.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.5.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.3.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.

CodeName	Name	Definition
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.3.5.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

10.4.2.2.3.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2750
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2750
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2751
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2751
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2752

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

10.4.2.2.3.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2752
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2753
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2753
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2754
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2754

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

10.4.2.2.3.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.3.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.3.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 3027 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3028
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3028

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

10.4.2.2.3.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

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.

10.4.2.2.4 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following **MarginReportData7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2759
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2760
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2762
	Identification *<Id>*	[1..1]	±		2763
	Nature *<Ntr>*	[0..1]			2764
{Or	**FinancialInstitution** *<FI>*	[1..1]			2764
	Sector *<Sctr>*	[1..*]			2764
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2766
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2766
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2766
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2767
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2767
{Or	**Direction** *<Drctn>*	[1..1]			2767
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2768
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2768
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2768
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2769
	ReportingExemption *<RptgXmptn>*	[0..1]			2769
	Reason *<Rsn>*	[1..1]	Text		2769
	Description *<Desc>*	[0..1]	Text		2769
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2769
	IdentificationType *<IdTp>*	[0..1]	±		2770
	Nature *<Ntr>*	[0..1]			2770
{Or	**FinancialInstitution** *<FI>*	[1..1]			2771
	Sector *<Sctr>*	[1..*]			2771
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2773
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2773
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2773
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2773
	Broker *<Brkr>*	[0..1]	±		2774
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2774
	ClearingMember *<ClrMmb>*	[0..1]	±		2774
	Beneficiary *<Bnfcry>*	[0..2]	±		2774
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2775
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2775
	RelationshipRecord *<RltshRcrd>*	[0..*]			2775
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2776
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2776
	RelationshipType *<RltshTp>*	[1..1]			2777
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777
	Description *<Desc>*	[0..1]	Text		2777
	EventDate *<EvtDt>*	[0..1]	Date		2778
	TransactionIdentification *<TxId>*	[0..1]	±		2778
	Collateral *<Coll>*	[1..1]			2778
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2779
{Or	**Portfolio** *<Prtfl>*	[1..1]			2780
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2781
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2784
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2785
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2785
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2786
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2786
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2787
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2787
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2788
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2788
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2788
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2789
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2790
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2790
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2790
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2791
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2791
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2791

10.4.2.2.4.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

10.4.2.2.4.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2762
	Identification *<Id>*	[1..1]	±		2763
	Nature *<Ntr>*	[0..1]			2764
{Or	**FinancialInstitution** *<FI>*	[1..1]			2764
	Sector *<Sctr>*	[1..*]			2764
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2766
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2766
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2766
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2767
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2767
{Or	**Direction** *<Drctn>*	[1..1]			2767
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2768
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2768
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2768
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2769
	ReportingExemption *<RptgXmptn>*	[0..1]			2769
	Reason *<Rsn>*	[1..1]	Text		2769
	Description *<Desc>*	[0..1]	Text		2769
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2769
	IdentificationType *<IdTp>*	[0..1]	±		2770
	Nature *<Ntr>*	[0..1]			2770
{Or	**FinancialInstitution** *<FI>*	[1..1]			2771
	Sector *<Sctr>*	[1..*]			2771
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2773

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2773
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2773
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2773
	Broker *<Brkr>*	[0..1]	±		2774
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2774
	ClearingMember *<ClrMmb>*	[0..1]	±		2774
	Beneficiary *<Bnfcry>*	[0..2]	±		2774
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2775
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2775
	RelationshipRecord *<RltshRcrd>*	[0..*]			2775
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2776
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2776
	RelationshipType *<RltshTp>*	[1..1]			2777
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777
	Description *<Desc>*	[0..1]	Text		2777

10.4.2.2.4.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		2763
	Nature *<Ntr>*	[0..1]			2764
{Or	**FinancialInstitution** *<FI>*	[1..1]			2764
	Sector *<Sctr>*	[1..*]			2764
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2766
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2766
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2766
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2767
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2767
{Or	**Direction** *<Drctn>*	[1..1]			2767
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2768
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2768
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2768
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2769
	ReportingExemption *<RptgXmptn>*	[0..1]			2769
	Reason *<Rsn>*	[1..1]	Text		2769
	Description *<Desc>*	[0..1]	Text		2769

Constraints

- **OneElementPresentRule**

  At least one element must be present.

10.4.2.2.4.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.4.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2764
	Sector *<Sctr>*	[1..*]			2764
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2766
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2766
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2766
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2766

10.4.2.2.4.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2764
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2766

10.4.2.2.4.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2765
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2765

10.4.2.2.4.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.4.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

10.4.2.2.4.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

10.4.2.2.4.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.4.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.4.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

10.4.2.2.4.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2767
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2768
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2768

10.4.2.2.4.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2768
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2768

10.4.2.2.4.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.4.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

10.4.2.2.4.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

10.4.2.2.4.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.4.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

10.4.2.2.4.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		2769
	Description *<Desc>*	[0..1]	Text		2769

10.4.2.2.4.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

10.4.2.2.4.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

10.4.2.2.4.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		2770
	Nature *<Ntr>*	[0..1]			2770
{Or	**FinancialInstitution** *<FI>*	[1..1]			2771
	Sector *<Sctr>*	[1..*]			2771
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2773
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2773
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2773
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2773

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

10.4.2.2.4.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

10.4.2.2.4.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2771
	Sector *<Sctr>*	[1..*]			2771
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2772
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2773
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2773
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2773

10.4.2.2.4.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2771
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2772

10.4.2.2.4.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2771
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2772

10.4.2.2.4.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

10.4.2.2.4.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

10.4.2.2.4.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

10.4.2.2.4.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.4.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

10.4.2.2.4.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.4.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.4.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.4.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

10.4.2.2.4.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.4.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

10.4.2.2.4.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2776
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2776
	RelationshipType *<RltshTp>*	[1..1]			2777
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777
	Description *<Desc>*	[0..1]	Text		2777

10.4.2.2.4.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.4.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

10.4.2.2.4.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2777
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2777

10.4.2.2.4.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

10.4.2.2.4.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

10.4.2.2.4.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

10.4.2.2.4.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 3141

10.4.2.2.4.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

10.4.2.2.4.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2779
{Or	**Portfolio** *<Prtfl>*	[1..1]			2780
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2781
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2784
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2785

10.4.2.2.4.5.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** *<Prtfl>*	[1..1]			2780
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2781
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784

10.4.2.2.4.5.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	Text		2780
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2781

10.4.2.2.4.5.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.4.5.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.4.5.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2781
{Or	**Portfolio** *<Prtfl>*	[1..1]			2782
	Code *<Cd>*	[1..1]	Text		2782
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2782
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2782
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2783
{Or	**Portfolio** *<Prtfl>*	[1..1]			2783
	Code *<Cd>*	[1..1]	Text		2783
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2783
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2784

10.4.2.2.4.5.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2782
	Code <*Cd*>	[1..1]	Text		2782
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2782
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2782

10.4.2.2.4.5.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2782
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2782

10.4.2.2.4.5.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.4.5.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.5.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.4.5.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2783
	Code <*Cd*>	[1..1]	Text		2783
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2783
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2784

10.4.2.2.4.5.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2783
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2783

10.4.2.2.4.5.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

10.4.2.2.4.5.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.5.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

10.4.2.2.4.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.

CodeName	Name	Definition
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

10.4.2.2.4.5.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

10.4.2.2.4.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2786
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2786
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2787
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2787
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2788

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

10.4.2.2.4.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2788
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2789
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2789
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2790
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2790

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

10.4.2.2.4.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

10.4.2.2.4.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

10.4.2.2.4.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 3027 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3028
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3028

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

10.4.2.2.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

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.

10.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		2903
	Envelope *<Envlp>*	[1..1]	(External Schema)		2903

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 auth.109.001.01 DerivativesTradeMarginDataTransactionStateReportV01

11.1 MessageDefinition Functionality

The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

Outline

The DerivativesTradeMarginDataTransactionStateReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Set of data concerning the reporting trade.

C. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradMrgnDataTxStatRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C4	2798
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		2798
	MessagePagination *<MsgPgntn>*	[0..1]	±		2798
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		2799
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		2799
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		2799
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		2799
	TradeData *<TradData>*	[1..1]			2799
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2803
Or}	**State** *<Stat>*	[1..*]			2803
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2806
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2809
	Identification *<Id>*	[1..1]	±		2810
	Nature *<Ntr>*	[0..1]			2811
{Or	**FinancialInstitution** *<FI>*	[1..1]			2811
	Sector *<Sctr>*	[1..*]			2811
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2813
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2813
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2813
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2813
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2814
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2814
{Or	**Direction** *<Drctn>*	[1..1]			2814
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2815
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2815

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2815
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2816
	ReportingExemption *<RptgXmptn>*	[0..1]			2816
	Reason *<Rsn>*	[1..1]	Text		2816
	Description *<Desc>*	[0..1]	Text		2816
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2816
	IdentificationType *<IdTp>*	[0..1]	±		2817
	Nature *<Ntr>*	[0..1]			2817
{Or	**FinancialInstitution** *<FI>*	[1..1]			2818
	Sector *<Sctr>*	[1..*]			2818
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2818
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2819
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2819
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2820
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2820
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2820
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2820
	Broker *<Brkr>*	[0..1]	±		2821
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2821
	ClearingMember *<ClrMmb>*	[0..1]	±		2821
	Beneficiary *<Bnfcry>*	[0..2]	±		2821
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2822
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2822
	RelationshipRecord *<RltshRcrd>*	[0..*]			2822
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2823
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2823
	RelationshipType *<RltshTp>*	[1..1]			2824
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2824
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2824
	Description *<Desc>*	[0..1]	Text		2824
	EventDate *<EvtDt>*	[0..1]	Date		2825

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		2825
	Collateral <*Coll*>	[1..1]			2825
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2826
{Or	**Portfolio** <*Prtfl*>	[1..1]			2827
{Or	**Code** <*Cd*>	[1..1]	Text		2827
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2828
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2828
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2828
{Or	**Portfolio** <*Prtfl*>	[1..1]			2829
	Code <*Cd*>	[1..1]	Text		2829
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2829
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2829
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2830
{Or	**Portfolio** <*Prtfl*>	[1..1]			2830
	Code <*Cd*>	[1..1]	Text		2830
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2830
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2831
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2831
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2832
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2832
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2833
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2833
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2834
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2834
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2835
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2835
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2835
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2836
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2836
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2837

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2837
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2837
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2838
	ContractModification *<CtrctMod>*	[0..1]	±		2838
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2838
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2839
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2839

11.3 Constraints

C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 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 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C4 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		2798
	MessagePagination *<MsgPgntn>*	[0..1]	±		2798
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		2799
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		2799
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		2799
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		2799

Constraints

- **OneElementPresentRule**

  At least one element must be present.

11.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 3141

11.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 3068 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		3068
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		3068

11.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 3145

11.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 3146

11.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

11.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 3146

11.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData56Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		2803
Or}	**State** *<Stat>*	[1..*]			2803
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2806
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2809
	Identification *<Id>*	[1..1]	±		2810
	Nature *<Ntr>*	[0..1]			2811
{Or	**FinancialInstitution** *<FI>*	[1..1]			2811
	Sector *<Sctr>*	[1..*]			2811
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2813
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2813
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2813
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2813
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2814
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2814
{Or	**Direction** *<Drctn>*	[1..1]			2814
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2815
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2815
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2815
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2816
	ReportingExemption *<RptgXmptn>*	[0..1]			2816
	Reason *<Rsn>*	[1..1]	Text		2816
	Description *<Desc>*	[0..1]	Text		2816
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2816
	IdentificationType *<IdTp>*	[0..1]	±		2817
	Nature *<Ntr>*	[0..1]			2817
{Or	**FinancialInstitution** *<FI>*	[1..1]			2818

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2818
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2818
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2819
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2819
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2820
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2820
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2820
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2820
	Broker *<Brkr>*	[0..1]	±		2821
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2821
	ClearingMember *<ClrMmb>*	[0..1]	±		2821
	Beneficiary *<Bnfcry>*	[0..2]	±		2821
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2822
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2822
	RelationshipRecord *<RltshRcrd>*	[0..*]			2822
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2823
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2823
	RelationshipType *<RltshTp>*	[1..1]			2824
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2824
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2824
	Description *<Desc>*	[0..1]	Text		2824
	EventDate *<EvtDt>*	[0..1]	Date		2825
	TransactionIdentification *<TxId>*	[0..1]	±		2825
	Collateral *<Coll>*	[1..1]			2825
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2826
{Or	**Portfolio** *<Prtfl>*	[1..1]			2827
{Or	**Code** *<Cd>*	[1..1]	Text		2827
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2828
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2828
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2828
{Or	**Portfolio** *<Prtfl>*	[1..1]			2829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	Text		2829
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2829
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2829
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2830
{Or	**Portfolio** *<Prtfl>*	[1..1]			2830
	Code *<Cd>*	[1..1]	Text		2830
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2830
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2831
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2831
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2832
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2832
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2833
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2833
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2834
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2834
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2835
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2835
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2835
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2836
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2836
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2837
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2837
	CounterpartyRatingTriggerIndicator *<CtrPtyRatgTrggrInd>*	[0..1]	Indicator		2837
	CounterpartyRatingThresholdIndicator *<CtrPtyRatgThrshldInd>*	[0..1]	Indicator		2838
	ContractModification *<CtrctMod>*	[0..1]	±		2838
	TechnicalAttributes *<TechAttrbts>*	[0..1]	±	C9	2838
	SupplementaryData *<SplmtryData>*	[0..*]	±	C10	2839

11.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 3136

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

11.4.2.2 State <Stat>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

State <Stat> contains the following **MarginReportData8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp *<RptgTmStmp>*	[0..1]	DateTime		2806
	CounterpartyIdentification *<CtrPtyId>*	[1..1]			2807
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2809
	Identification *<Id>*	[1..1]	±		2810
	Nature *<Ntr>*	[0..1]			2811
{Or	**FinancialInstitution** *<FI>*	[1..1]			2811
	Sector *<Sctr>*	[1..*]			2811
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2813
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2813
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2813
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2813
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2814
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2814
{Or	**Direction** *<Drctn>*	[1..1]			2814
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2815
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2815
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2815
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2816
	ReportingExemption *<RptgXmptn>*	[0..1]			2816
	Reason *<Rsn>*	[1..1]	Text		2816
	Description *<Desc>*	[0..1]	Text		2816
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2816
	IdentificationType *<IdTp>*	[0..1]	±		2817
	Nature *<Ntr>*	[0..1]			2817
{Or	**FinancialInstitution** *<FI>*	[1..1]			2818
	Sector *<Sctr>*	[1..*]			2818
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2818
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2819

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2819
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2820
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2820
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2820
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2820
	Broker *<Brkr>*	[0..1]	±		2821
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2821
	ClearingMember *<ClrMmb>*	[0..1]	±		2821
	Beneficiary *<Bnfcry>*	[0..2]	±		2821
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2822
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2822
	RelationshipRecord *<RltshRcrd>*	[0..*]			2822
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2823
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2823
	RelationshipType *<RltshTp>*	[1..1]			2824
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2824
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2824
	Description *<Desc>*	[0..1]	Text		2824
	EventDate *<EvtDt>*	[0..1]	Date		2825
	TransactionIdentification *<TxId>*	[0..1]	±		2825
	Collateral *<Coll>*	[1..1]			2825
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2826
{Or	**Portfolio** *<Prtfl>*	[1..1]			2827
{Or	**Code** *<Cd>*	[1..1]	Text		2827
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2828
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2828
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2828
{Or	**Portfolio** *<Prtfl>*	[1..1]			2829
	Code *<Cd>*	[1..1]	Text		2829
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2829
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2830
{Or	**Portfolio** <*Prtfl*>	[1..1]			2830
	Code <*Cd*>	[1..1]	Text		2830
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2830
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2831
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2831
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2832
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2832
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2833
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2833
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2834
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2834
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2835
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2835
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2835
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2836
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2836
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2837
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2837
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		2837
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		2838
	ContractModification <*CtrctMod*>	[0..1]	±		2838
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C9	2838
	SupplementaryData <*SplmtryData*>	[0..*]	±	C10	2839

11.4.2.2.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 3141

11.4.2.2.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2809
	Identification <*Id*>	[1..1]	±		2810
	Nature <*Ntr*>	[0..1]			2811
{Or	**FinancialInstitution** <*FI*>	[1..1]			2811
	Sector <*Sctr*>	[1..*]			2811
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2812
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2812
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2813
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2813
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2813
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2813
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2814
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2814
{Or	**Direction** <*Drctn*>	[1..1]			2814
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2815
Or}	**CounterpartySide** <*CtrPtySd*>	[1..1]	CodeSet		2815
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2815
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2816
	ReportingExemption <*RptgXmptn*>	[0..1]			2816
	Reason <*Rsn*>	[1..1]	Text		2816
	Description <*Desc*>	[0..1]	Text		2816
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2816
	IdentificationType <*IdTp*>	[0..1]	±		2817
	Nature <*Ntr*>	[0..1]			2817
{Or	**FinancialInstitution** <*FI*>	[1..1]			2818
	Sector <*Sctr*>	[1..*]			2818
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2818
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2819
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2819
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2820

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2820
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2820
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		2820
	Broker *<Brkr>*	[0..1]	±		2821
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±		2821
	ClearingMember *<ClrMmb>*	[0..1]	±		2821
	Beneficiary *<Bnfcry>*	[0..2]	±		2821
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		2822
	ExecutionAgent *<ExctnAgt>*	[0..2]	±		2822
	RelationshipRecord *<RltshRcrd>*	[0..*]			2822
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2823
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2823
	RelationshipType *<RltshTp>*	[1..1]			2824
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2824
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2824
	Description *<Desc>*	[0..1]	Text		2824

11.4.2.2.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		2810
	Nature *<Ntr>*	[0..1]			2811
{Or	**FinancialInstitution** *<FI>*	[1..1]			2811
	Sector *<Sctr>*	[1..*]			2811
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2813
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2813
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2813
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2813
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2814
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2814
{Or	**Direction** *<Drctn>*	[1..1]			2814
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2815
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2815
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2815
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2816
	ReportingExemption *<RptgXmptn>*	[0..1]			2816
	Reason *<Rsn>*	[1..1]	Text		2816
	Description *<Desc>*	[0..1]	Text		2816

Constraints

- **OneElementPresentRule**

  At least one element must be present.

11.4.2.2.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

11.4.2.2.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2811
	Sector *<Sctr>*	[1..*]			2811
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2813
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2813
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2813
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2813

11.4.2.2.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2811
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2813

11.4.2.2.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2812
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2812

11.4.2.2.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

11.4.2.2.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

11.4.2.2.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

11.4.2.2.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

11.4.2.2.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

11.4.2.2.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

11.4.2.2.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Direction** *<Drctn>*	[1..1]			2814
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2815
Or}	**CounterpartySide** *<CtrPtySd>*	[1..1]	CodeSet		2815

11.4.2.2.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2815
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2815

11.4.2.2.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

11.4.2.2.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

11.4.2.2.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

11.4.2.2.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

11.4.2.2.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

11.4.2.2.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason *<Rsn>*	[1..1]	Text		2816
	Description *<Desc>*	[0..1]	Text		2816

11.4.2.2.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

11.4.2.2.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

11.4.2.2.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		2817
	Nature <*Ntr*>	[0..1]			2817
{Or	**FinancialInstitution** <*FI*>	[1..1]			2818
	Sector <*Sctr*>	[1..*]			2818
{Or	**Code** <*Cd*>	[1..1]	CodeSet		2818
Or}	**Proprietary** <*Prtry*>	[1..1]	±		2819
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2819
Or	**NonFinancialInstitution** <*NFI*>	[1..1]	±		2820
Or	**CentralCounterParty** <*CntrlCntrPty*>	[1..1]	CodeSet		2820
Or}	**Other** <*Othr*>	[1..1]	CodeSet		2820
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2820

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

11.4.2.2.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

11.4.2.2.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**FinancialInstitution** *<FI>*	[1..1]			2818
	Sector *<Sctr>*	[1..*]			2818
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2818
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2819
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2819
Or	**NonFinancialInstitution** *<NFI>*	[1..1]	±		2820
Or	**CentralCounterParty** *<CntrlCntrPty>*	[1..1]	CodeSet		2820
Or}	**Other** *<Othr>*	[1..1]	CodeSet		2820

11.4.2.2.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2818
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2818
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2819
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2819

11.4.2.2.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2818
Or}	**Proprietary** *<Prtry>*	[1..1]	±		2819

11.4.2.2.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

11.4.2.2.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

11.4.2.2.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

11.4.2.2.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

11.4.2.2.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

11.4.2.2.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

11.4.2.2.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

11.4.2.2.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

11.4.2.2.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

11.4.2.2.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

11.4.2.2.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

11.4.2.2.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2823
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2823
	RelationshipType *<RltshTp>*	[1..1]			2824
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2824
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2824
	Description *<Desc>*	[0..1]	Text		2824

11.4.2.2.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

11.4.2.2.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

11.4.2.2.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		2824
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		2824

11.4.2.2.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

11.4.2.2.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

11.4.2.2.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

11.4.2.2.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 3141

11.4.2.2.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 3033 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

11.4.2.2.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode *<CollPrtflCd>*	[1..1]			2826
{Or	**Portfolio** *<Prtfl>*	[1..1]			2827
{Or	**Code** *<Cd>*	[1..1]	Text		2827
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2828
Or}	**MarginPortfolioCode** *<MrgnPrtflCd>*	[1..1]			2828
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2828
{Or	**Portfolio** *<Prtfl>*	[1..1]			2829
	Code *<Cd>*	[1..1]	Text		2829
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2829
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2829
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2830
{Or	**Portfolio** *<Prtfl>*	[1..1]			2830
	Code *<Cd>*	[1..1]	Text		2830
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2830
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2831
	CollateralisationCategory *<CollstnCtgy>*	[1..1]	CodeSet		2831
	TimeStamp *<TmStmp>*	[0..1]	DateTime		2832

11.4.2.2.5.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2827
{Or	**Code** <*Cd*>	[1..1]	Text		2827
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2828
Or}	**MarginPortfolioCode** <*MrgnPrtflCd*>	[1..1]			2828
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2828
{Or	**Portfolio** <*Prtfl*>	[1..1]			2829
	Code <*Cd*>	[1..1]	Text		2829
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2829
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2829
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2830
{Or	**Portfolio** <*Prtfl*>	[1..1]			2830
	Code <*Cd*>	[1..1]	Text		2830
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2830
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2831

11.4.2.2.5.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	Text		2827
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2828

11.4.2.2.5.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

11.4.2.2.5.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

11.4.2.2.5.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2828
{Or	**Portfolio** *<Prtfl>*	[1..1]			2829
	Code *<Cd>*	[1..1]	Text		2829
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2829
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2829
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2830
{Or	**Portfolio** *<Prtfl>*	[1..1]			2830
	Code *<Cd>*	[1..1]	Text		2830
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2830
Or}	**NoPortfolio** *<NoPrtfl>*	[1..1]	CodeSet		2831

11.4.2.2.5.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2829
	Code <*Cd*>	[1..1]	Text		2829
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2829
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2829

11.4.2.2.5.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2829
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2829

11.4.2.2.5.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

11.4.2.2.5.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.5.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

11.4.2.2.5.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Portfolio** <*Prtfl*>	[1..1]			2830
	Code <*Cd*>	[1..1]	Text		2830
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2830
Or}	**NoPortfolio** <*NoPrtfl*>	[1..1]	CodeSet		2831

11.4.2.2.5.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2830
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2830

11.4.2.2.5.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

11.4.2.2.5.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.5.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

11.4.2.2.5.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.

CodeName	Name	Definition
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

11.4.2.2.5.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

11.4.2.2.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2833
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2833
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2834
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2834
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2835

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

11.4.2.2.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2835
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2836
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2836
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2837
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2837

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

11.4.2.2.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

11.4.2.2.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.2.2.10 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following elements (see "ContractModification8" on page 3029 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		3030

11.4.2.2.11 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C9 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 3027 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3028
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3028

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

11.4.2.2.12 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

11.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C10 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 2902 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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 Message Items Types

12.1 MessageComponents

12.1.1 Agreement

12.1.1.1 MasterAgreement8

Definition: Information related to a master agreement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

12.1.1.1.1 Type <Tp>

Presence: [0..1]

Definition: Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Type <Tp> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841

12.1.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 3120

12.1.1.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 3149

12.1.1.1.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

Datatype: "Max50Text" on page 3149

12.1.1.1.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>

Presence: [0..1]

Definition: Additional information specifying the other type of the master agreement.

Datatype: "Max350Text" on page 3148

12.1.2 Amount

12.1.2.1 AmountAndDirection106

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

12.1.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 3144):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

12.1.2.2 AmountAndDirection109

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2842
	Sign <*Sgn*>	[0..1]	Indicator		2842

12.1.2.2.1 Amount <Amt>

Presence: [0..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.2.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 3144):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

12.1.3 Asset

12.1.3.1 AssetClassCommodity6Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

12.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following elements (see "AssetClassCommodityAgricultural6Choice" on page 2856 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]	±		2857
Or	Soft *<Soft>*	[1..1]	±		2857
Or	Potato *<Ptt>*	[1..1]	±		2857
Or	OliveOil *<OlvOil>*	[1..1]	±		2858
Or	Dairy *<Dairy>*	[1..1]	±		2858
Or	Forestry *<Frstry>*	[1..1]	±		2858
Or	Seafood *<Sfd>*	[1..1]	±		2858
Or	LiveStock *<LiveStock>*	[1..1]	±		2859
Or	Grain *<Grn>*	[1..1]	±		2859
Or}	Other *<Othr>*	[1..1]	±		2859

12.1.3.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Energy commodities.

Energy <Nrgy> contains one of the following elements (see "AssetClassCommodityEnergy3Choice" on page 2866 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Electricity *<Elctrcty>*	[1..1]	±		2867
Or	NaturalGas *<NtrlGas>*	[1..1]	±		2867
Or	Oil *<Oil>*	[1..1]	±		2867
Or	Coal *<Coal>*	[1..1]	±		2868
Or	InterEnergy *<IntrNrgy>*	[1..1]	±		2868
Or	RenewableEnergy *<RnwblNrgy>*	[1..1]	±		2868
Or	LightEnd *<LghtEnd>*	[1..1]	±		2868
Or	Distillates *<Dstllts>*	[1..1]	±		2869
Or}	Other *<Othr>*	[1..1]	±		2869

12.1.3.1.3 Environmental <Envttl>

Presence: [1..1]

Definition: Environmental commodities.

Environmental <Envttl> contains one of the following elements (see "AssetClassCommodityEnvironmental3Choice" on page 2872 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		2872
Or	Weather <*Wthr*>	[1..1]	±		2872
Or	CarbonRelated <*CrbnRltd*>	[1..1]	±		2873
Or}	Other <*Othr*>	[1..1]	±		2873

12.1.3.1.4 Fertilizer <Frtlzr>

Presence: [1..1]

Definition: Fertilizer commodities.

Fertilizer <Frtlzr> contains one of the following elements (see "AssetClassCommodityFertilizer4Choice" on page 2877 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		2878
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		2878
Or	Potash <*Ptsh*>	[1..1]	±		2878
Or	Sulphur <*Slphr*>	[1..1]	±		2879
Or	Urea <*Urea*>	[1..1]	±		2879
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		2879
Or}	Other <*Othr*>	[1..1]	±		2879

12.1.3.1.5 Freight <Frght>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frght> contains one of the following elements (see "AssetClassCommodityFreight4Choice" on page 2882 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		2883
Or	Wet <*Wet*>	[1..1]	±		2883
Or	ContainerShip <*CntnrShip*>	[1..1]	±		2883
Or}	Other <*Othr*>	[1..1]	±		2883

12.1.3.1.6 Index <Indx>

Presence: [1..1]

Definition: Indicates the index type of commodities.

Index <Indx> contains the following elements (see "AssetClassCommodityIndex1" on page 2886 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2886

12.1.3.1.7 IndustrialProduct <IndstrlPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following elements (see "AssetClassCommodityIndustrialProduct2Choice" on page 2893 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		2893
Or}	Manufacturing <*Manfctg*>	[1..1]	±		2893

12.1.3.1.8 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Infltn> contains the following elements (see "AssetClassCommodityInflation1" on page 2849 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2849

12.1.3.1.9 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following elements (see "AssetClassCommodityMetal2Choice" on page 2884 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			2884
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2884
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2884
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2885
Or}	Precious <*Prcs*>	[1..1]			2885
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2885
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2886
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2886

12.1.3.1.10 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic

MultiCommodityExotic <MultiCmmdtyExtc> contains the following elements (see "AssetClassCommodityMultiCommodityExotic1" on page 2895 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2895

12.1.3.1.11 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following elements (see "AssetClassCommodityOfficialEconomicStatistics1" on page 2894 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2894

12.1.3.1.12 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following elements (see "AssetClassCommodityOther1" on page 2894 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2894

12.1.3.1.13 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains the following elements (see "AssetClassCommodityC10Other1" on page 2894 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2894

12.1.3.1.14 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following elements (see "AssetClassCommodityPaper4Choice" on page 2886 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			2887
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2887
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2887
Or	Newsprint <*Nwsprnt*>	[1..1]			2888
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2888
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2888
Or	Pulp <*Pulp*>	[1..1]			2888
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2889
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2889
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			2889
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2889
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2889
Or}	Other <*Othr*>	[1..1]			2890
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2890
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2890

12.1.3.1.15 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <PlprpIn> contains one of the following elements (see "AssetClassCommodityPolypropylene4Choice" on page 2890 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			2890
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2891
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2891
Or}	Other <*Othr*>	[1..1]			2891
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2891
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2891

12.1.4 Commodity

12.1.4.1 AssetClassCommodityInflation1

Definition: Defines commodity attributes of a derivative where the type is inflation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2849

12.1.4.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType12Code" on page 3106

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

12.1.4.2 AgriculturalCommodityOther2

Definition: Other agricultural commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2849
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2850

12.1.4.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.3 AgriculturalCommodityGrain3

Definition: Defines commodity sub-product attributes of an agricultural derivative of type grain.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2850
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2850
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2850

12.1.4.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType5Code" on page 3114

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

12.1.4.3.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType30Code" on page 3103

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

12.1.4.4 AgriculturalCommodityLiveStock2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type livestock.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2851
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2851

12.1.4.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType22Code" on page 3109

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

12.1.4.5 AgriculturalCommoditySeafood2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type seafood.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2851
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2852

12.1.4.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType23Code" on page 3109

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

12.1.4.6 AgriculturalCommodityForestry2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type forestry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2852
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2852

12.1.4.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.6.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType21Code" on page 3109

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

12.1.4.7 AgriculturalCommodityDairy2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type dairy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2853
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2853

12.1.4.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.7.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType20Code" on page 3109

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

12.1.4.8 AgriculturalCommodityOliveOil3

Definition: Defines commodity sub-product attributes of an agricultural derivative of type olive oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2853
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2853
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2854

12.1.4.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.8.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType3Code" on page 3112

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

12.1.4.8.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType29Code" on page 3102

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

12.1.4.9 AgriculturalCommodityPotato2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type potato.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2854
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2854

12.1.4.9.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.9.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType45Code" on page 3113

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

12.1.4.10 AgriculturalCommoditySoft2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type soft.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2855
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2855
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2855

12.1.4.10.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.10.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType2Code" on page 3110

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

12.1.4.10.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType2Code" on page 3103

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

12.1.4.11 AgriculturalCommodityOilSeed2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type oil seed.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		2855
	SubProduct *<SubPdct>*	[0..1]	CodeSet		2856
	AdditionalSubProduct *<AddtlSubPdct>*	[0..1]	CodeSet		2856

12.1.4.11.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 3106

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.1.4.11.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType1Code" on page 3109

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

12.1.4.11.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType1Code" on page 3102

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

12.1.4.12 AssetClassCommodityAgricultural6Choice

Definition: Defines commodity attributes of a derivative where the type is agricultural.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]	±		2857
Or	Soft <*Soft*>	[1..1]	±		2857
Or	Potato <*Ptt*>	[1..1]	±		2857
Or	OliveOil <*OlvOil*>	[1..1]	±		2858
Or	Dairy <*Dairy*>	[1..1]	±		2858
Or	Forestry <*Frstry*>	[1..1]	±		2858
Or	Seafood <*Sfd*>	[1..1]	±		2858
Or	LiveStock <*LiveStock*>	[1..1]	±		2859
Or	Grain <*Grn*>	[1..1]	±		2859
Or}	Other <*Othr*>	[1..1]	±		2859

12.1.4.12.1 GrainOilSeed <GrnOilSeed>

Presence: [1..1]

Definition: Grain oil seed agricultural commodity derivative.

GrainOilSeed <GrnOilSeed> contains the following elements (see "AgriculturalCommodityOilSeed2" on page 2855 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2855
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2856
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2856

12.1.4.12.2 Soft <Soft>

Presence: [1..1]

Definition: Soft agricultural commodity derivative.

Soft <Soft> contains the following elements (see "AgriculturalCommoditySoft2" on page 2854 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2855
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2855
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2855

12.1.4.12.3 Potato <Ptt>

Presence: [1..1]

Definition: Potato agricultural commodity derivative.

Potato <Ptt> contains the following elements (see "AgriculturalCommodityPotato2" on page 2854 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2854
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2854

12.1.4.12.4 OliveOil <OlvOil>

Presence: [1..1]

Definition: Olive oil agricultural commodity derivative.

OliveOil <OlvOil> contains the following elements (see "AgriculturalCommodityOliveOil3" on page 2853 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2853
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2853
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2854

12.1.4.12.5 Dairy <Dairy>

Presence: [1..1]

Definition: Dairy agricultural commodity derivative.

Dairy <Dairy> contains the following elements (see "AgriculturalCommodityDairy2" on page 2852 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2853
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2853

12.1.4.12.6 Forestry <Frstry>

Presence: [1..1]

Definition: Forestry agricultural commodity derivative.

Forestry <Frstry> contains the following elements (see "AgriculturalCommodityForestry2" on page 2852 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2852
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2852

12.1.4.12.7 Seafood <Sfd>

Presence: [1..1]

Definition: Seafood agricultural commodity derivative.

Seafood <Sfd> contains the following elements (see "AgriculturalCommoditySeafood2" on page 2851 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2851
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2852

12.1.4.12.8 LiveStock <LiveStock>

Presence: [1..1]

Definition: Livestock agricultural commodity derivative.

LiveStock <LiveStock> contains the following elements (see "AgriculturalCommodityLiveStock2" on page 2851 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2851
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2851

12.1.4.12.9 Grain <Grn>

Presence: [1..1]

Definition: Grain agricultural commodity derivative.

Grain <Grn> contains the following elements (see "AgriculturalCommodityGrain3" on page 2850 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2850
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2850
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2850

12.1.4.12.10 Other <Othr>

Presence: [1..1]

Definition: Other agricultural commodity derivative.

Other <Othr> contains the following elements (see "AgriculturalCommodityOther2" on page 2849 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2849
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2850

12.1.4.13 EnergyCommodityOther2

Definition: Other energy commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2860
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2860

12.1.4.13.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.13.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.14 EnergyCommodityDistillates2

Definition: Defines commodity sub-product attributes of an energy derivative of type distillates.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2860
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2860

12.1.4.14.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.14.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType25Code" on page 3110

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

12.1.4.15 EnergyCommodityLightEnd2

Definition: Defines commodity sub-product attributes of an energy derivative of type light end.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2861
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2861

12.1.4.15.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.15.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType27Code" on page 3110

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

12.1.4.16 EnergyCommodityRenewableEnergy2

Definition: Defines commodity sub-product attributes of an energy derivative of type renewable energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2861
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2862

12.1.4.16.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.16.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType28Code" on page 3110

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

12.1.4.17 EnergyCommodityInterEnergy2

Definition: Defines commodity sub-product attributes of an energy derivative of type inter energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2862
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2862

12.1.4.17.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.17.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 3110

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

12.1.4.18 EnergyCommodityCoal2

Definition: Defines commodity sub-product attributes of an energy derivative of type coal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2863
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2863

12.1.4.18.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.18.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType24Code" on page 3109

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

12.1.4.19 EnergyCommodityOil3

Definition: Defines commodity sub-product attributes of an energy derivative of type oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2863
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2863
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2864

12.1.4.19.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.19.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType8Code" on page 3114

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

12.1.4.19.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType32Code" on page 3103

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

12.1.4.20 EnergyCommodityNaturalGas3

Definition: Defines commodity sub-product attributes of an energy derivative of type natural gas.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2865
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2865
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2865

12.1.4.20.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.20.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType7Code" on page 3114

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

12.1.4.20.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType31Code" on page 3103

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

12.1.4.21 EnergyCommodityElectricity2

Definition: Defines commodity sub-product attributes of an energy derivative of type electricity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2866
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2866
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2866

12.1.4.21.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 3107

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.1.4.21.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType6Code" on page 3114

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

12.1.4.21.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType5Code" on page 3105

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

12.1.4.22 AssetClassCommodityEnergy3Choice

Definition: Defines commodity attributes of a derivative where the type is energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Electricity <*Elctrcty*>	[1..1]	±		2867
Or	NaturalGas <*NtrlGas*>	[1..1]	±		2867
Or	Oil <*Oil*>	[1..1]	±		2867
Or	Coal <*Coal*>	[1..1]	±		2868
Or	InterEnergy <*IntrNrgy*>	[1..1]	±		2868
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]	±		2868
Or	LightEnd <*LghtEnd*>	[1..1]	±		2868
Or	Distillates <*Dstllts*>	[1..1]	±		2869
Or}	Other <*Othr*>	[1..1]	±		2869

12.1.4.22.1 Electricity <Elctrcty>

Presence: [1..1]

Definition: Definition of Electricity energy commodity derivative.

Electricity <Elctrcty> contains the following elements (see "EnergyCommodityElectricity2" on page 2865 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2866
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2866
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2866

12.1.4.22.2 NaturalGas <NtrlGas>

Presence: [1..1]

Definition: Definition of Natural Gas energy commodity derivative.

NaturalGas <NtrlGas> contains the following elements (see "EnergyCommodityNaturalGas3" on page 2864 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2865
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2865
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2865

12.1.4.22.3 Oil <Oil>

Presence: [1..1]

Definition: Definition of Oil energy commodity derivative.

Oil <Oil> contains the following elements (see "EnergyCommodityOil3" on page 2863 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2863
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2863
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2864

12.1.4.22.4 Coal <Coal>

Presence: [1..1]

Definition: Definition of Coal energy commodity derivative.

Coal <Coal> contains the following elements (see "EnergyCommodityCoal2" on page 2862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2863
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2863

12.1.4.22.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following elements (see "EnergyCommodityInterEnergy2" on page 2862 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2862
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2862

12.1.4.22.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following elements (see "EnergyCommodityRenewableEnergy2" on page 2861 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2861
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2862

12.1.4.22.7 LightEnd <LghtEnd>

Presence: [1..1]

Definition: Light end energy commodity derivative.

LightEnd <LghtEnd> contains the following elements (see "EnergyCommodityLightEnd2" on page 2861 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		2861
	SubProduct *<SubPdct>*	[0..1]	CodeSet		2861

12.1.4.22.8 Distillates <DstIlts>

Presence: [1..1]

Definition: Distillates energy commodity derivative.

Distillates <DstIlts> contains the following elements (see "EnergyCommodityDistillates2" on page 2860 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		2860
	SubProduct *<SubPdct>*	[0..1]	CodeSet		2860

12.1.4.22.9 Other <Othr>

Presence: [1..1]

Definition: Other energy commodity derivative.

Other <Othr> contains the following elements (see "EnergyCommodityOther2" on page 2860 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		2860
	SubProduct *<SubPdct>*	[0..1]	CodeSet		2860

12.1.4.23 EnvironmentCommodityOther2

Definition: Other environment commodity derivative.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		2869
	SubProduct *<SubPdct>*	[0..1]	CodeSet		2870

12.1.4.23.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 3107

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.23.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.24 EnvironmentalCommodityCarbonRelated2

Definition: Defines commodity sub-product attributes of an environmental derivative of type carbon related.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2870
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2870

12.1.4.24.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 3107

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.24.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType29Code" on page 3110

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

12.1.4.25 EnvironmentalCommodityWeather2

Definition: Defines commodity sub-product attributes of an environmental derivative of type weather.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2871
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2871

12.1.4.25.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 3107

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.25.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType30Code" on page 3111

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

12.1.4.26 EnvironmentalCommodityEmission3

Definition: Defines commodity sub-product attributes of an environmental derivative of type emission.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2871
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2871
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2872

12.1.4.26.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 3107

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.1.4.26.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType10Code" on page 3108

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

12.1.4.26.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType8Code" on page 3105

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

12.1.4.27 AssetClassCommodityEnvironmental3Choice

Definition: Defines commodity attributes of a derivative where the type is environmental.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		2872
Or	Weather <*Wthr*>	[1..1]	±		2872
Or	CarbonRelated <*CrbnRltd*>	[1..1]	±		2873
Or}	Other <*Othr*>	[1..1]	±		2873

12.1.4.27.1 Emissions <Emssns>

Presence: [1..1]

Definition: Emissions environmental commodity derivative.

Emissions <Emssns> contains the following elements (see "EnvironmentalCommodityEmission3" on page 2871 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2871
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2871
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2872

12.1.4.27.2 Weather <Wthr>

Presence: [1..1]

Definition: Weather environmental commodity derivative.

Weather <Wthr> contains the following elements (see "EnvironmentalCommodityWeather2" on page 2870 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2871
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2871

12.1.4.27.3 CarbonRelated <CrbnRltd>

Presence: [1..1]

Definition: Carbon related environmental commodity derivative.

CarbonRelated <CrbnRltd> contains the following elements (see "EnvironmentalCommodityCarbonRelated2" on page 2870 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2870
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2870

12.1.4.27.4 Other <Othr>

Presence: [1..1]

Definition: Other environmental commodity derivative.

Other <Othr> contains the following elements (see "EnvironmentCommodityOther2" on page 2869 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2869
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2870

12.1.4.28 FertilizerCommodityOther2

Definition: Other fertlizer commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2873
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2874

12.1.4.28.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.28.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.29 FertilizerCommodityUreaAndAmmoniumNitrate2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea and ammonium nitrate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2874
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2874

12.1.4.29.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.29.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType44Code" on page 3113

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

12.1.4.30 FertilizerCommodityUrea2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2875
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2875

12.1.4.30.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.30.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType43Code" on page 3113

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

12.1.4.31 FertilizerCommoditySulphur2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type sulphur.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2875
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2875

12.1.4.31.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.31.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType42Code" on page 3113

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

12.1.4.32 FertilizerCommodityPotash2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type potash.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2876
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2876

12.1.4.32.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.32.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType41Code" on page 3112

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

12.1.4.33 FertilizerCommodityDiammoniumPhosphate2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type diammonium phosphate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2876
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2877

12.1.4.33.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.33.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType40Code" on page 3112

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

12.1.4.34 FertilizerCommodityAmmonia2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type ammonia.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2877
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2877

12.1.4.34.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 3107

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.1.4.34.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType39Code" on page 3112

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

12.1.4.35 AssetClassCommodityFertilizer4Choice

Definition: Defines commodity attributes of a derivative where the type is fertilizer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		2878
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		2878
Or	Potash <*Ptsh*>	[1..1]	±		2878
Or	Sulphur <*Slphr*>	[1..1]	±		2879
Or	Urea <*Urea*>	[1..1]	±		2879
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		2879
Or}	Other <*Othr*>	[1..1]	±		2879

12.1.4.35.1 Ammonia <Ammn>

Presence: [1..1]

Definition: Ammonia fertilizer commodity derivative.

Ammonia <Ammn> contains the following elements (see "FertilizerCommodityAmmonia2" on page 2877 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2877
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2877

12.1.4.35.2 DiammoniumPhosphate <DmmnmPhspht>

Presence: [1..1]

Definition: Diammonium phosphate fertilizer commodity derivative.

DiammoniumPhosphate <DmmnmPhspht> contains the following elements (see "FertilizerCommodityDiammoniumPhosphate2" on page 2876 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2876
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2877

12.1.4.35.3 Potash <Ptsh>

Presence: [1..1]

Definition: Potash fertilizer commodity derivative.

Potash <Ptsh> contains the following elements (see "FertilizerCommodityPotash2" on page 2876 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2876
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2876

12.1.4.35.4 Sulphur <Slphr>

Presence: [1..1]

Definition: Sulphur fertilizer commodity derivative.

Sulphur <Slphr> contains the following elements (see "FertilizerCommoditySulphur2" on page 2875 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2875
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2875

12.1.4.35.5 Urea <Urea>

Presence: [1..1]

Definition: Urea fertilizer commodity derivative.

Urea <Urea> contains the following elements (see "FertilizerCommodityUrea2" on page 2874 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2875
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2875

12.1.4.35.6 UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>

Presence: [1..1]

Definition: Urea and ammonium nitrate fertilizer commodity derivative.

UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt> contains the following elements (see "FertilizerCommodityUreaAndAmmoniumNitrate2" on page 2874 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2874
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2874

12.1.4.35.7 Other <Othr>

Presence: [1..1]

Definition: Other fertilizer commodity derivative.

Other <Othr> contains the following elements (see "FertilizerCommodityOther2" on page 2873 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2873
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2874

12.1.4.36 FreightCommodityOther2

Definition: Other freight commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2880
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2880

12.1.4.36.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 3107

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.36.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.37 FreightCommodityContainerShip2

Definition: Defines commodity sub-product attributes of a freight derivative of type container ships.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2880
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2880

12.1.4.37.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 3107

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.37.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType46Code" on page 3113

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

12.1.4.38 FreightCommodityWet3

Definition: Defines commodity sub-product attributes of a freight derivative of type wet.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2881
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2881
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2881

12.1.4.38.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 3107

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.38.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType32Code" on page 3111

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

12.1.4.38.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType34Code" on page 3105

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

12.1.4.39 FreightCommodityDry3

Definition: Defines commodity sub-product attributes of a freight derivative of type dry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2882
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2882
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2882

12.1.4.39.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 3107

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.1.4.39.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType31Code" on page 3111

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

12.1.4.39.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType33Code" on page 3104

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

12.1.4.40 AssetClassCommodityFreight4Choice

Definition: Defines commodity attributes of a derivative where the type is freight.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		2883
Or	Wet <*Wet*>	[1..1]	±		2883
Or	ContainerShip <*CntnrShip*>	[1..1]	±		2883
Or}	Other <*Othr*>	[1..1]	±		2883

12.1.4.40.1 Dry <Dry>

Presence: [1..1]

Definition: Dry freight commodity derivative.

Dry <Dry> contains the following elements (see "FreightCommodityDry3" on page 2881 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2882
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2882
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2882

12.1.4.40.2 Wet <Wet>

Presence: [1..1]

Definition: Wet freight commodity derivative.

Wet <Wet> contains the following elements (see "FreightCommodityWet3" on page 2881 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2881
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2881
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2881

12.1.4.40.3 ContainerShip <CntnrShip>

Presence: [1..1]

Definition: Container ship freight commodity derivative.

ContainerShip <CntnrShip> contains the following elements (see "FreightCommodityContainerShip2" on page 2880 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2880
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2880

12.1.4.40.4 Other <Othr>

Presence: [1..1]

Definition: Other freight commodity derivative.

Other <Othr> contains the following elements (see "FreightCommodityOther2" on page 2880 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2880
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2880

12.1.4.41 AssetClassCommodityMetal2Choice

Definition: Defines commodity attributes of a derivative where the type is metal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			2884
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2884
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2884
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2885
Or}	Precious <*Prcs*>	[1..1]			2885
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2885
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2886
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2886

12.1.4.41.1 NonPrecious <NonPrcs>

Presence: [1..1]

Definition: Non-precious metal commodity derivative.

NonPrecious <NonPrcs> contains the following **MetalCommodityNonPrecious2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2884
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2884
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2885

12.1.4.41.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 3107

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

12.1.4.41.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType15Code" on page 3108

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

12.1.4.41.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType10Code" on page 3101

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

12.1.4.41.2 Precious <Prcs>

Presence: [1..1]

Definition: Precious metal commodity derivative.

Precious <Prcs> contains the following **MetalCommodityPrecious2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2885
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2886
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		2886

12.1.4.41.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 3107

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

12.1.4.41.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 3108

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

12.1.4.41.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 3102

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

12.1.4.42 AssetClassCommodityIndex1

Definition: Defines commodity attributes of a derivative where the type is index.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2886

12.1.4.42.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType16Code" on page 3106

CodeName	Name	Definition
INDX	Index	Index type of commodities.

12.1.4.43 AssetClassCommodityPaper4Choice

Definition: Defines commodity attributes of a derivative where the type is paper.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			2887
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2887
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2887
Or	Newsprint <*Nwsprnt*>	[1..1]			2888
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2888
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2888
Or	Pulp <*Pulp*>	[1..1]			2888
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2889
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2889
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			2889
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2889
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2889
Or}	Other <*Othr*>	[1..1]			2890
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2890
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2890

12.1.4.43.1 ContainerBoard <CntnrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntnrBrd> contains the following **PaperCommodityContainerBoard2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2887
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2887

12.1.4.43.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 3108

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 3111

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

12.1.4.43.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2888
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2888

12.1.4.43.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 3108

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 3112

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

12.1.4.43.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2889
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2889

12.1.4.43.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 3108

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType37Code" on page 3112

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

12.1.4.43.4 RecoveredPaper <RcvrdPpr>

Presence: [1..1]

Definition: Recovered paper commodity derivative.

RecoveredPaper <RcvrdPpr> contains the following **PaperCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2889
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2889

12.1.4.43.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 3108

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.43.5 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PaperCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2890
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2890

12.1.4.43.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 3108

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.1.4.43.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.44 AssetClassCommodityPolypropylene4Choice

Definition: Defines commodity attributes of a derivative where the type is polypropylene.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			2890
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2891
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2891
Or}	Other <*Othr*>	[1..1]			2891
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2891
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2891

12.1.4.44.1 Plastic <Plstc>

Presence: [1..1]

Definition: Plastic commodity derivative.

Plastic <Plstc> contains the following **PolypropyleneCommodityPlastic2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2891
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2891

12.1.4.44.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 3108

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

12.1.4.44.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType18Code" on page 3108

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

12.1.4.44.2 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PolypropyleneCommodityOther2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2891
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2891

12.1.4.44.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 3108

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

12.1.4.44.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 3113

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.45 IndustrialProductCommodityManufacturing2

Definition: Defines commodity sub-product attributes of an industrial product derivative of type manufacturing.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2892
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2892

12.1.4.45.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 3107

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

12.1.4.45.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType34Code" on page 3111

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

12.1.4.46 IndustrialProductCommodityConstruction2

Definition: Defines commodity sub-product attributes of an industrial product derivative of type construction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2892
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2893

12.1.4.46.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 3107

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

12.1.4.46.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType33Code" on page 3111

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

12.1.4.47 AssetClassCommodityIndustrialProduct2Choice

Definition: Defines commodity attributes of a derivative where the type is industrial product.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		2893
Or}	Manufacturing <*Manfctg*>	[1..1]	±		2893

12.1.4.47.1 Construction <Cnstrctn>

Presence: [1..1]

Definition: Construction related industrial product commodity derivative.

Construction <Cnstrctn> contains the following elements (see "IndustrialProductCommodityConstruction2" on page 2892 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2892
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2893

12.1.4.47.2 Manufacturing <Manfctg>

Presence: [1..1]

Definition: Manufacturing related industrial product commodity derivative.

Manufacturing <Manfctg> contains the following elements (see "IndustrialProductCommodityManufacturing2" on page 2892 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2892
	SubProduct <*SubPdct*>	[0..1]	CodeSet		2892

12.1.4.48 AssetClassCommodityC10Other1

Definition: Defines commodity attributes of a derivative where the type is other C10.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2894

12.1.4.48.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 3105

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

12.1.4.49 AssetClassCommodityOther1

Definition: Defines commodity attributes of a derivative where the type is other.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2894

12.1.4.49.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType15Code" on page 3106

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.1.4.50 AssetClassCommodityOfficialEconomicStatistics1

Definition: Defines commodity attributes of a derivative where the type is official economic statistics.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2894

12.1.4.50.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType14Code" on page 3106

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

12.1.4.51 AssetClassCommodityMultiCommodityExotic1

Definition: Defines commodity attributes of a derivative where the type is multi commodity exotic.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		2895

12.1.4.51.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType13Code" on page 3106

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

12.1.5 Currency Exchange

12.1.5.1 ExchangeRateBasis1

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseCurrency <*BaseCcy*>	[1..1]	CodeSet	C1	2895
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	2896

12.1.5.1.1 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange.

Usage: In the example one GBP equals xxxUSD, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 3100

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.

12.1.5.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 3100

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.

12.1.5.2 ExchangeRateBasis1Choice

Definition: Provides information about the exchange rate basis for a foreign exchange transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

12.1.5.2.1 CurrencyPair <CcyPair>

Presence: [1..1]

Definition: Exchange rate basis expressed as a currency pair.

CurrencyPair <CcyPair> contains the following elements (see "ExchangeRateBasis1" on page 2895 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseCurrency <*BaseCcy*>	[1..1]	CodeSet	C1	2895
	QuotedCurrency <*QtdCcy*>	[1..1]	CodeSet	C1	2896

12.1.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Exchange rate basis expressed in a proprietary notation.

Datatype: "Max52Text" on page 3149

12.1.6 Date Time

12.1.6.1 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		2897
Or}	DateTime <*DtTm*>	[1..1]	DateTime		2897

12.1.6.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 3141

12.1.6.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 3141

12.1.6.2 TimeToMaturity1Choice

Definition: Provides the options for the time to maturity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Period <*Prd*>	[1..1]			2897
	Start <*Start*>	[0..1]			2898
	Unit <*Unit*>	[1..1]	CodeSet		2898
	Value <*Val*>	[1..1]	Quantity	C8	2898
	End <*End*>	[0..1]			2899
	Unit <*Unit*>	[1..1]	CodeSet		2899
	Value <*Val*>	[1..1]	Quantity	C8	2899
Or}	Special <*Spcl*>	[1..1]	CodeSet		2899

12.1.6.2.1 Period <Prd>

Presence: [1..1]

Definition: Provides the period for the time to maturity.

Period <Prd> contains the following **TimeToMaturityPeriod1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Start *<Start>*	[0..1]			2898
	Unit *<Unit>*	[1..1]	CodeSet		2898
	Value *<Val>*	[1..1]	Quantity	C8	2898
	End *<End>*	[0..1]			2899
	Unit *<Unit>*	[1..1]	CodeSet		2899
	Value *<Val>*	[1..1]	Quantity	C8	2899

12.1.6.2.1.1 Start <Start>

Presence: [0..1]

Definition: Specifies the start of the maturity period.

Start <Start> contains the following **MaturityTerm2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Unit *<Unit>*	[1..1]	CodeSet		2898
	Value *<Val>*	[1..1]	Quantity	C8	2898

12.1.6.2.1.1.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 3133

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

12.1.6.2.1.1.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

12.1.6.2.1.2 End <End>

Presence: [0..1]

Definition: Specifies the end of the maturity period.

End <End> contains the following **MaturityTerm2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		2899
	Value <*Val*>	[1..1]	Quantity	C8	2899

12.1.6.2.1.2.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 3133

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

12.1.6.2.1.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

12.1.6.2.2 Special <Spcl>

Presence: [1..1]

Definition: Provides the time to maturity when no period is provide.

Datatype: "SpecialPurpose2Code" on page 3137

CodeName	Name	Definition
BLNK	Blank	Blank value.

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

12.1.7 Date Time Period

12.1.7.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		2900
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		2900

12.1.7.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 3141

12.1.7.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 3141

12.1.7.2 TimePeriod3

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime <*FrTm*>	[0..1]	Time		2900
	ToTime <*ToTm*>	[0..1]	Time		2901

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FromTime Must be present
 Or    /ToTime Must be present
```

12.1.7.2.1 FromTime <FrTm>

Presence: [0..1]

Definition: Time at which the time span starts.

Datatype: "ISOTime" on page 3150

12.1.7.2.2 ToTime <ToTm>

Presence: [0..1]

Definition: Time at which the time span ends.

Datatype: "ISOTime" on page 3150

12.1.7.3 TimePeriodDetails1

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime <*FrTm*>	[1..1]	Time		2901
	ToTime <*ToTm*>	[0..1]	Time		2901

12.1.7.3.1 FromTime <FrTm>

Presence: [1..1]

Definition: Time at which the time span starts.

Datatype: "ISOTime" on page 3150

12.1.7.3.2 ToTime <ToTm>

Presence: [0..1]

Definition: Time at which the time span ends.

Datatype: "ISOTime" on page 3150

12.1.8 Identification Information

12.1.8.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2901
	SchemeName <*SchmeNm*>	[0..1]	Text		2901
	Issuer <*Issr*>	[0..1]	Text		2902

12.1.8.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 3148

12.1.8.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 3148

12.1.8.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 3148

12.1.9 Market

12.1.9.1 SecuritiesTradeVenueCriteria1Choice

Definition: Criteria for the trade venue identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		2902
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		2902

12.1.9.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 3143

12.1.9.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

Definition: Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this filed was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

Datatype: "AnyMIC1Code" on page 3101

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

12.1.10 Miscellaneous

12.1.10.1 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		2903
	Envelope <*Envlp*>	[1..1]	(External Schema)		2903

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.

12.1.10.1.1 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 3148

12.1.10.1.2 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.

12.1.10.2 PositionSet22

Definition: Values either taken directly from the reporting fields as defined in the local regulation or derived from those fields that will be used by trade repositories to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]		C19	2907
	CounterpartyIdentification <*CtrPtyId*>	[0..1]			2910
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2912
	Identification <*Id*>	[1..1]	±		2913
	Nature <*Ntr*>	[0..1]			2914
{Or	FinancialInstitution <*FI*>	[1..1]			2914
	Sector <*Sctr*>	[1..*]			2914
{Or	Code <*Cd*>	[1..1]	CodeSet		2915
Or}	Proprietary <*Prtry*>	[1..1]	±		2915
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2916
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2916
Or}	Other <*Othr*>	[1..1]	CodeSet		2916
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2917
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2917
{Or	Direction <*Drctn*>	[1..1]			2917
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2918
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2918
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2918
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2919
	ReportingExemption <*RptgXmptn*>	[0..1]			2919
	Reason <*Rsn*>	[1..1]	Text		2919
	Description <*Desc*>	[0..1]	Text		2919
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2919
	IdentificationType <*IdTp*>	[0..1]	±		2920
	Nature <*Ntr*>	[0..1]			2920
{Or	FinancialInstitution <*FI*>	[1..1]			2921
	Sector <*Sctr*>	[1..*]			2921
{Or	Code <*Cd*>	[1..1]	CodeSet		2921
Or}	Proprietary <*Prtry*>	[1..1]	±		2922

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2922
Or	NonFinancialInstitution <NFI>	[1..1]	±		2923
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		2923
Or}	Other <Othr>	[1..1]	CodeSet		2923
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		2923
	Broker <Brkr>	[0..1]	±		2924
	SubmittingAgent <SubmitgAgt>	[0..1]	±		2924
	ClearingMember <ClrMmb>	[0..1]	±		2924
	Beneficiary <Bnfcry>	[0..2]	±		2924
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		2925
	ExecutionAgent <ExctnAgt>	[0..2]	±		2925
	RelationshipRecord <RltshRcrd>	[0..*]			2925
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		2926
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		2926
	RelationshipType <RltshTp>	[1..1]			2927
{Or	Code <Cd>	[1..1]	CodeSet		2927
Or}	Proprietary <Prtry>	[1..1]	Text		2927
	Description <Desc>	[0..1]	Text		2927
	Collateral <Coll>	[0..1]			2928
	CollateralPortfolioCode <CollPrtflCd>	[1..1]			2928
{Or	Portfolio <Prtfl>	[1..1]			2929
{Or	Code <Cd>	[1..1]	Text		2929
Or}	NoPortfolio <NoPrtfl>	[1..1]	CodeSet		2930
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]			2930
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]			2930
{Or	Portfolio <Prtfl>	[1..1]			2931
	Code <Cd>	[1..1]	Text		2931
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		2931
Or}	NoPortfolio <NoPrtfl>	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]			2932
{Or	Portfolio <Prtfl>	[1..1]			2932

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2933
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2934
	InitialMarginPostedCurrency <*InitlMrgnPstdCcy*>	[0..1]	CodeSet	C1	2934
	VariationMarginPostedCurrency <*VartnMrgnPstdCcy*>	[0..1]	CodeSet	C1	2935
	InitialMarginReceivedCurrency <*InitlMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	VariationMarginReceivedCurrency <*VartnMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	ExcessCollateralPostedCurrency <*XcssCollPstdCcy*>	[0..1]	CodeSet	C1	2936
	ExcessCollateralReceivedCurrency <*XcssCollRcvdCcy*>	[0..1]	CodeSet	C1	2936
	Metrics <*Mtrcs*>	[1..1]		C20	2936
	Total <*Ttl*>	[0..1]		C21	2938
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2939
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2939
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2940
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2940
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2941
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2941
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2942
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2942
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2942
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2944
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2944
	Clean <*Clean*>	[0..1]		C21	2944

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2945
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2945
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2946
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2946
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2947
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2947
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2948
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2948
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2948
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2950
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2950

12.1.10.2.1 Dimensions <Dmnsns>

Presence: [1..1]

Definition: Variables related to derivatives that are used to group derivatives together into positions.

Impacted by: C19 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following **PositionSetCollateralDimensions3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]			2910
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	2912
	Identification <Id>	[1..1]	±		2913
	Nature <Ntr>	[0..1]			2914
{Or	FinancialInstitution <FI>	[1..1]			2914
	Sector <Sctr>	[1..*]			2914
{Or	Code <Cd>	[1..1]	CodeSet		2915
Or}	Proprietary <Prtry>	[1..1]	±		2915
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <NFI>	[1..1]	±		2916
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		2916
Or}	Other <Othr>	[1..1]	CodeSet		2916
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		2917
	DirectionOrSide <DrctnOrSd>	[0..1]			2917
{Or	Direction <Drctn>	[1..1]			2917
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		2918
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		2918
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	2918
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	2919
	ReportingExemption <RptgXmptn>	[0..1]			2919
	Reason <Rsn>	[1..1]	Text		2919
	Description <Desc>	[0..1]	Text		2919
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	2919
	IdentificationType <IdTp>	[0..1]	±		2920
	Nature <Ntr>	[0..1]			2920
{Or	FinancialInstitution <FI>	[1..1]			2921
	Sector <Sctr>	[1..*]			2921
{Or	Code <Cd>	[1..1]	CodeSet		2921
Or}	Proprietary <Prtry>	[1..1]	±		2922
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2922

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2923
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2923
Or}	Other <*Othr*>	[1..1]	CodeSet		2923
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2923
	Broker <*Brkr*>	[0..1]	±		2924
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2924
	ClearingMember <*ClrMmb*>	[0..1]	±		2924
	Beneficiary <*Bnfcry*>	[0..2]	±		2924
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2925
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		2925
	RelationshipRecord <*RltshRcrd*>	[0..*]			2925
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2926
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2926
	RelationshipType <*RltshTp*>	[1..1]			2927
{Or	Code <*Cd*>	[1..1]	CodeSet		2927
Or}	Proprietary <*Prtry*>	[1..1]	Text		2927
	Description <*Desc*>	[0..1]	Text		2927
	Collateral <*Coll*>	[0..1]			2928
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2928
{Or	Portfolio <*Prtfl*>	[1..1]			2929
{Or	Code <*Cd*>	[1..1]	Text		2929
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2930
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2930
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2930
{Or	Portfolio <*Prtfl*>	[1..1]			2931
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2932
{Or	Portfolio <*Prtfl*>	[1..1]			2932
	Code <*Cd*>	[1..1]	Text		2932

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2933
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2934
	InitialMarginPostedCurrency <*InitlMrgnPstdCcy*>	[0..1]	CodeSet	C1	2934
	VariationMarginPostedCurrency <*VartnMrgnPstdCcy*>	[0..1]	CodeSet	C1	2935
	InitialMarginReceivedCurrency <*InitlMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	VariationMarginReceivedCurrency <*VartnMrgnRcvdCcy*>	[0..1]	CodeSet	C1	2935
	ExcessCollateralPostedCurrency <*XcssCollPstdCcy*>	[0..1]	CodeSet	C1	2936
	ExcessCollateralReceivedCurrency <*XcssCollRcvdCcy*>	[0..1]	CodeSet	C1	2936

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.2.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2912
	Identification <*Id*>	[1..1]	±		2913
	Nature <*Ntr*>	[0..1]			2914
{Or	FinancialInstitution <*FI*>	[1..1]			2914
	Sector <*Sctr*>	[1..*]			2914
{Or	Code <*Cd*>	[1..1]	CodeSet		2915
Or}	Proprietary <*Prtry*>	[1..1]	±		2915
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2916
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2916
Or}	Other <*Othr*>	[1..1]	CodeSet		2916
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2917
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2917
{Or	Direction <*Drctn*>	[1..1]			2917
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2918
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2918
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2918
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2919
	ReportingExemption <*RptgXmptn*>	[0..1]			2919
	Reason <*Rsn*>	[1..1]	Text		2919
	Description <*Desc*>	[0..1]	Text		2919
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2919
	IdentificationType <*IdTp*>	[0..1]	±		2920
	Nature <*Ntr*>	[0..1]			2920
{Or	FinancialInstitution <*FI*>	[1..1]			2921
	Sector <*Sctr*>	[1..*]			2921
{Or	Code <*Cd*>	[1..1]	CodeSet		2921
Or}	Proprietary <*Prtry*>	[1..1]	±		2922
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2922
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2923

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2923
Or}	Other <*Othr*>	[1..1]	CodeSet		2923
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2923
	Broker <*Brkr*>	[0..1]	±		2924
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2924
	ClearingMember <*ClrMmb*>	[0..1]	±		2924
	Beneficiary <*Bnfcry*>	[0..2]	±		2924
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2925
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		2925
	RelationshipRecord <*RltshRcrd*>	[0..*]			2925
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2926
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2926
	RelationshipType <*RltshTp*>	[1..1]			2927
{Or	Code <*Cd*>	[1..1]	CodeSet		2927
Or}	Proprietary <*Prtry*>	[1..1]	Text		2927
	Description <*Desc*>	[0..1]	Text		2927

12.1.10.2.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		2913
	Nature <Ntr>	[0..1]			2914
{Or	FinancialInstitution <FI>	[1..1]			2914
	Sector <Sctr>	[1..*]			2914
{Or	Code <Cd>	[1..1]	CodeSet		2915
Or}	Proprietary <Prtry>	[1..1]	±		2915
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <NFI>	[1..1]	±		2916
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		2916
Or}	Other <Othr>	[1..1]	CodeSet		2916
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		2917
	DirectionOrSide <DrctnOrSd>	[0..1]			2917
{Or	Direction <Drctn>	[1..1]			2917
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		2918
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		2918
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	2918
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	2919
	ReportingExemption <RptgXmptn>	[0..1]			2919
	Reason <Rsn>	[1..1]	Text		2919
	Description <Desc>	[0..1]	Text		2919

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.2.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.2.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			2914
	Sector <*Sctr*>	[1..*]			2914
{Or	Code <*Cd*>	[1..1]	CodeSet		2915
Or}	Proprietary <*Prtry*>	[1..1]	±		2915
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2916
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2916
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2916
Or}	Other <*Othr*>	[1..1]	CodeSet		2916

12.1.10.2.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			2914
{Or	Code <*Cd*>	[1..1]	CodeSet		2915
Or}	Proprietary <*Prtry*>	[1..1]	±		2915
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2916

12.1.10.2.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		2915
Or}	Proprietary *<Prtry>*	[1..1]	±		2915

12.1.10.2.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.1.10.2.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

12.1.10.2.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.2.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		3035
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		3036
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		3036
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		3036

12.1.10.2.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.2.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.2.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

12.1.10.2.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			2917
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2918
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2918

12.1.10.2.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2918
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2918

12.1.10.2.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

12.1.10.2.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

12.1.10.2.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

12.1.10.2.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.10.2.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.10.2.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		2919
	Description <*Desc*>	[0..1]	Text		2919

12.1.10.2.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

12.1.10.2.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

12.1.10.2.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		2920
	Nature <*Ntr*>	[0..1]			2920
{Or	FinancialInstitution <*FI*>	[1..1]			2921
	Sector <*Sctr*>	[1..*]			2921
{Or	Code <*Cd*>	[1..1]	CodeSet		2921
Or}	Proprietary <*Prtry*>	[1..1]	±		2922
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2922
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2923
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2923
Or}	Other <*Othr*>	[1..1]	CodeSet		2923
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2923

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

12.1.10.2.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.2.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			2921
	Sector <*Sctr*>	[1..*]			2921
{Or	Code <*Cd*>	[1..1]	CodeSet		2921
Or}	Proprietary <*Prtry*>	[1..1]	±		2922
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2922
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2923
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2923
Or}	Other <*Othr*>	[1..1]	CodeSet		2923

12.1.10.2.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			2921
{Or	Code <*Cd*>	[1..1]	CodeSet		2921
Or}	Proprietary <*Prtry*>	[1..1]	±		2922
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2922

12.1.10.2.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		2921
Or}	Proprietary <*Prtry*>	[1..1]	±		2922

12.1.10.2.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.1.10.2.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.2.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.2.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

12.1.10.2.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.2.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.2.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.2.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.10.2.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.10.2.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.2.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

12.1.10.2.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

12.1.10.2.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

12.1.10.2.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2926
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2926
	RelationshipType <*RltshTp*>	[1..1]			2927
{Or	Code <*Cd*>	[1..1]	CodeSet		2927
Or}	Proprietary <*Prtry*>	[1..1]	Text		2927
	Description <*Desc*>	[0..1]	Text		2927

12.1.10.2.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.1.10.2.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.1.10.2.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		2927
Or}	Proprietary <*Prtry*>	[1..1]	Text		2927

12.1.10.2.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

12.1.10.2.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

12.1.10.2.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

12.1.10.2.1.2 Collateral <Coll>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2928
{Or	Portfolio <*Prtfl*>	[1..1]			2929
{Or	Code <*Cd*>	[1..1]	Text		2929
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2930
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2930
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2930
{Or	Portfolio <*Prtfl*>	[1..1]			2931
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2932
{Or	Portfolio <*Prtfl*>	[1..1]			2932
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2933
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2934

12.1.10.2.1.2.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2929
{Or	Code <*Cd*>	[1..1]	Text		2929
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2930
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2930
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2930
{Or	Portfolio <*Prtfl*>	[1..1]			2931
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2932
{Or	Portfolio <*Prtfl*>	[1..1]			2932
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933

12.1.10.2.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	Text		2929
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2930

12.1.10.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

12.1.10.2.1.2.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.10.2.1.2.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			2930
{Or	Portfolio *<Prtfl>*	[1..1]			2931
	Code *<Cd>*	[1..1]	Text		2931
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2931
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		2931
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			2932
{Or	Portfolio *<Prtfl>*	[1..1]			2932
	Code *<Cd>*	[1..1]	Text		2932
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		2932
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		2933

12.1.10.2.1.2.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2931
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2931

12.1.10.2.1.2.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2931
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2931

12.1.10.2.1.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

12.1.10.2.1.2.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.2.1.2.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.10.2.1.2.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2932
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2933

12.1.10.2.1.2.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2932
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2932

12.1.10.2.1.2.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

12.1.10.2.1.2.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.2.1.2.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.10.2.1.2.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.

CodeName	Name	Definition
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.1.10.2.1.2.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

12.1.10.2.1.3 InitialMarginPostedCurrency <InitlMrgnPstdCcy>

Presence: [0..1]

Definition: Currency of the initial margin posted by the reporting counterparty to the other counterparty.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.2.1.4 VariationMarginPostedCurrency <VartnMrgnPstdCcy>

Presence: [0..1]

Definition: Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.2.1.5 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the initial margin received by the reporting counterparty from the other counterparty.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.2.1.6 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.2.1.7 ExcessCollateralPostedCurrency <XcssCollPstdCcy>

Presence: [0..1]

Definition: Currency of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.2.1.8 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>

Presence: [0..1]

Definition: Currency of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.2.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Impacted by: C20 "OneElementPresentRule"

Metrics <Mtrcs> contains the following **PositionSetCollateralMetrics2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Total <*Ttl*>	[0..1]		C21	2938
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2939
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2939
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2940
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2940
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2941
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2941
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2942
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2942
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2942
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2944
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2944
	Clean <*Clean*>	[0..1]		C21	2944
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2945
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2945
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2946
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2946
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2947
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2947
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2948
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2948
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2948
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2949

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2950
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2950

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Total Must be present
 Or    /Clean Must be present
```

12.1.10.2.2.1 Total <Ttl>

Presence: [0..1]

Definition: Total values by the reporting counterparty to the other counterparty.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Impacted by: C21 "OneElementPresentRule"

Total <Ttl> contains the following **PositionSetCollateralTotal2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	NumberOfReports *<NbOfRpts>*	[0..1]	Quantity		2939
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]		C7	2939
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2940
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2940
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2941
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2941
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2942
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]		C8	2942
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2942
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2943
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2943
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2944
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2944

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfReports Must be present
 Or    /PostedMarginOrCollateral Must be present
```

12.1.10.2.2.1.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "Max20PositiveNumber" on page 3145

12.1.10.2.2.1.2 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2940
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2940
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2941
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2941
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2942

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

12.1.10.2.2.1.2.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.2.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.2.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.2.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.2.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.3 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Values of the margin for the portfolio.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2942
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2943
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2944
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2944

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

12.1.10.2.2.1.3.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.3.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.3.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.3.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.1.3.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2 Clean <Clean>

Presence: [0..1]

Definition: Clean values by the reporting counterparty to the other counterparty with outliers removed.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Impacted by: C21 "OneElementPresentRule"

Clean <Clean> contains the following **PositionSetCollateralTotal2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfReports <*NbOfRpts*>	[0..1]	Quantity		2945
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C7	2945
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2946
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2946
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	2947
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	2947
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	2948
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C8	2948
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2948
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	2949
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	2950
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	2950

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfReports Must be present
 Or    /PostedMarginOrCollateral Must be present
```

12.1.10.2.2.2.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "Max20PositiveNumber" on page 3145

12.1.10.2.2.2.2 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

Impacted by: C7 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2946
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2946
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	2947
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	2947
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	2948

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

12.1.10.2.2.2.2.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.2.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.2.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.2.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.2.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.3 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Values of the margin for the portfolio.

Impacted by: C8 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut *<InitlMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2948
	InitialMarginReceivedPostHaircut *<InitlMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2949
	VariationMarginReceivedPreHaircut *<VartnMrgnRcvdPreHrcut>*	[0..1]	Amount	C1	2949
	VariationMarginReceivedPostHaircut *<VartnMrgnRcvdPstHrcut>*	[0..1]	Amount	C1	2950
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1	2950

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

12.1.10.2.2.2.3.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.3.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.3.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.3.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.2.2.2.3.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 3099

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.

12.1.10.3 PositionSetTotal2

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <*NbOfTrds*>	[0..1]	Quantity		2951
	PositiveValue <*PostvVal*>	[0..1]	Amount	C1, C5	2951
	NegativeValue <*NegVal*>	[0..1]	Amount	C1, C5	2952
	Notional <*Ntnl*>	[0..1]		C17	2952
	FirstLeg <*FrstLeg*>	[0..1]		C18	2953
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2954
	SecondLeg <*ScndLeg*>	[0..1]		C18	2954
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2956
	OtherPaymentAmount <*OthrPmtAmt*>	[0..*]	Amount	C1, C5	2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTrades Must be present
 Or    /PositiveValue Must be present
```

12.1.10.3.1 NumberOfTrades <NbOfTrds>

Presence: [0..1]

Definition: Refers to the number of trades contained in the position set.

Datatype: "Max20PositiveNumber" on page 3145

12.1.10.3.2 PositiveValue <PostvVal>

Presence: [0..1]

Definition: Aggregations of all positive values of the derivative for all derivatives pertaining to a position set.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.3.3 NegativeValue <NegVal>

Presence: [0..1]

Definition: Aggregations of all negative values of the derivative for all derivatives pertaining to a position set.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.3.4 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C17 "OneElementPresentRule"

Notional <Ntnl> contains the following **NotionalAmountLegs6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C18	2953
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2954
	SecondLeg <*ScndLeg*>	[0..1]		C18	2954
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

12.1.10.3.4.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C18 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2954

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /AmountInEffect[*] Must be present
 Or    /WeightedAverageDelta Must be present
```

12.1.10.3.4.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.3.4.1.2 AmountInEffect <AmtInFct>

Presence: [0..*]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.3.4.1.3 WeightedAverageDelta <WghtdAvrgDlta>

Presence: [0..1]

Definition: Delta position calculated on a weighted average basis, that is sum of (delta multiplied by notional amount) divided by sum of notional amount, where delta is the ratio of change between derivative transaction price and underlier price.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.10.3.4.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C18 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /AmountInEffect[*] Must be present
 Or    /WeightedAverageDelta Must be present
```

12.1.10.3.4.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.3.4.2.2 AmountInEffect <AmtInFct>

Presence: [0..*]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.3.4.2.3 WeightedAverageDelta <WghtdAvrgDlta>

Presence: [0..1]

Definition: Delta position calculated on a weighted average basis, that is sum of (delta multiplied by notional amount) divided by sum of notional amount, where delta is the ratio of change between derivative transaction price and underlier price.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.10.3.5 OtherPaymentAmount <OthrPmtAmt>

Presence: [0..*]

Definition: Amount of money of any payment the reporting counterparty made or received.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.10.4 PositionSetMetrics14

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Total <*Ttl*>	[0..1]		C15	2957
	Buyer <*Buyr*>	[0..1]	±	C16	2957
	Seller <*Sellr*>	[0..1]	±	C16	2958
	Clean <*Clean*>	[0..1]		C15	2959
	Buyer <*Buyr*>	[0..1]	±	C16	2960
	Seller <*Sellr*>	[0..1]	±	C16	2960

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Total Must be present
 Or    /Clean Must be present
```

12.1.10.4.1 Total <Ttl>

Presence: [0..1]

Definition: Refers to the total number of trades contained in the position set.

Impacted by: C15 "OneElementPresentRule"

Total <Ttl> contains the following **PositionSetBuyerAndSeller2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Buyer <*Buyr*>	[0..1]	±	C16	2957
	Seller <*Sellr*>	[0..1]	±	C16	2958

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Buyer Must be present
 Or    /Seller Must be present
```

12.1.10.4.1.1 Buyer <Buyr>

Presence: [0..1]

Definition: Refers to the aggregated data for the buyer counterparty.

Impacted by: C16 "OneElementPresentRule"

Buyer <Buyr> contains the following elements (see "PositionSetTotal2" on page 2950 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <*NbOfTrds*>	[0..1]	Quantity		2951
	PositiveValue <*PostvVal*>	[0..1]	Amount	C1, C5	2951
	NegativeValue <*NegVal*>	[0..1]	Amount	C1, C5	2952
	Notional <*Ntnl*>	[0..1]		C17	2952
	FirstLeg <*FrstLeg*>	[0..1]		C18	2953
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2954
	SecondLeg <*ScndLeg*>	[0..1]		C18	2954
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2956
	OtherPaymentAmount <*OthrPmtAmt*>	[0..*]	Amount	C1, C5	2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTrades Must be present
 Or    /PositiveValue Must be present
```

12.1.10.4.1.2 Seller <Sellr>

Presence: [0..1]

Definition: Refers to the aggregated data for the seller counterparty.

Impacted by: C16 "OneElementPresentRule"

Seller <Sellr> contains the following elements (see "PositionSetTotal2" on page 2950 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <*NbOfTrds*>	[0..1]	Quantity		2951
	PositiveValue <*PostvVal*>	[0..1]	Amount	C1, C5	2951
	NegativeValue <*NegVal*>	[0..1]	Amount	C1, C5	2952
	Notional <*Ntnl*>	[0..1]		C17	2952
	FirstLeg <*FrstLeg*>	[0..1]		C18	2953
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2954
	SecondLeg <*ScndLeg*>	[0..1]		C18	2954
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2956
	OtherPaymentAmount <*OthrPmtAmt*>	[0..*]	Amount	C1, C5	2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTrades Must be present
 Or    /PositiveValue Must be present
```

12.1.10.4.2 Clean <Clean>

Presence: [0..1]

Definition: Refers to the aggregated number of trades contained in the position set.

Impacted by: C15 "OneElementPresentRule"

Clean <Clean> contains the following **PositionSetBuyerAndSeller2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Buyer <*Buyr*>	[0..1]	±	C16	2960
	Seller <*Sellr*>	[0..1]	±	C16	2960

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Buyer Must be present
 Or    /Seller Must be present
```

12.1.10.4.2.1 Buyer <Buyr>

Presence: [0..1]

Definition: Refers to the aggregated data for the buyer counterparty.

Impacted by: C16 "OneElementPresentRule"

Buyer <Buyr> contains the following elements (see "PositionSetTotal2" on page 2950 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <*NbOfTrds*>	[0..1]	Quantity		2951
	PositiveValue <*PostvVal*>	[0..1]	Amount	C1, C5	2951
	NegativeValue <*NegVal*>	[0..1]	Amount	C1, C5	2952
	Notional <*Ntnl*>	[0..1]		C17	2952
	FirstLeg <*FrstLeg*>	[0..1]		C18	2953
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2954
	SecondLeg <*ScndLeg*>	[0..1]		C18	2954
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <*AmtInFct*>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <*WghtdAvrgDlta*>	[0..1]	Quantity		2956
	OtherPaymentAmount <*OthrPmtAmt*>	[0..*]	Amount	C1, C5	2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTrades Must be present
 Or    /PositiveValue Must be present
```

12.1.10.4.2.2 Seller <Sellr>

Presence: [0..1]

Definition: Refers to the aggregated data for the seller counterparty.

Impacted by: C16 "OneElementPresentRule"

Seller <Sellr> contains the following elements (see "PositionSetTotal2" on page 2950 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		2951
	PositiveValue <PostvVal>	[0..1]	Amount	C1, C5	2951
	NegativeValue <NegVal>	[0..1]	Amount	C1, C5	2952
	Notional <Ntnl>	[0..1]		C17	2952
	FirstLeg <FrstLeg>	[0..1]		C18	2953
	Amount <Amt>	[0..1]	Amount	C1, C5	2953
	AmountInEffect <AmtInFct>	[0..*]	Amount	C1, C5	2954
	WeightedAverageDelta <WghtdAvrgDlta>	[0..1]	Quantity		2954
	SecondLeg <ScndLeg>	[0..1]		C18	2954
	Amount <Amt>	[0..1]	Amount	C1, C5	2955
	AmountInEffect <AmtInFct>	[0..*]	Amount	C1, C5	2955
	WeightedAverageDelta <WghtdAvrgDlta>	[0..1]	Quantity		2956
	OtherPaymentAmount <OthrPmtAmt>	[0..*]	Amount	C1, C5	2956

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /NumberOfTrades Must be present
 Or    /PositiveValue Must be present
```

12.1.10.5 PositionSetDimensions16

Definition: Variables related to derivatives that are used to group derivatives together into positions for position sets and currency position sets reports.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <*CtrPtyId*>	[0..1]			2966
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2968
	Identification <*Id*>	[1..1]	±		2969
	Nature <*Ntr*>	[0..1]			2970
{Or	FinancialInstitution <*FI*>	[1..1]			2970
	Sector <*Sctr*>	[1..*]			2970
{Or	Code <*Cd*>	[1..1]	CodeSet		2971
Or}	Proprietary <*Prtry*>	[1..1]	±		2971
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2972
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2972
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2972
Or}	Other <*Othr*>	[1..1]	CodeSet		2972
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2973
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2973
{Or	Direction <*Drctn*>	[1..1]			2973
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2974
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2974
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2974
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2974
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2975
	ReportingExemption <*RptgXmptn*>	[0..1]			2975
	Reason <*Rsn*>	[1..1]	Text		2975
	Description <*Desc*>	[0..1]	Text		2975
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2975
	IdentificationType <*IdTp*>	[0..1]	±		2976
	Nature <*Ntr*>	[0..1]			2976
{Or	FinancialInstitution <*FI*>	[1..1]			2977
	Sector <*Sctr*>	[1..*]			2977
{Or	Code <*Cd*>	[1..1]	CodeSet		2977
Or}	Proprietary <*Prtry*>	[1..1]	±		2978
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2978

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2979
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2979
Or}	Other <*Othr*>	[1..1]	CodeSet		2979
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2979
	Broker <*Brkr*>	[0..1]	±		2980
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		2980
	ClearingMember <*ClrMmb*>	[0..1]	±		2980
	Beneficiary <*Bnfcry*>	[0..2]	±		2980
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		2981
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		2981
	RelationshipRecord <*RltshRcrd*>	[0..*]			2981
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		2982
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		2982
	RelationshipType <*RltshTp*>	[1..1]			2983
{Or	Code <*Cd*>	[1..1]	CodeSet		2983
Or}	Proprietary <*Prtry*>	[1..1]	Text		2983
	Description <*Desc*>	[0..1]	Text		2983
	ValueCurrency <*ValCcy*>	[0..1]	CodeSet	C1	2984
	Collateral <*Coll*>	[0..1]			2984
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2985
{Or	Portfolio <*Prtfl*>	[1..1]			2985
{Or	Code <*Cd*>	[1..1]	Text		2986
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2986
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2986
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2987
{Or	Portfolio <*Prtfl*>	[1..1]			2987
	Code <*Cd*>	[1..1]	Text		2987
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2987
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2988
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2988
{Or	Portfolio <*Prtfl*>	[1..1]			2988

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2989
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2989
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2990
	ContractType <*CtrctTp*>	[0..1]	CodeSet		2990
	AssetClass <*AsstClss*>	[0..1]	CodeSet		2991
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			2991
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2992
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2993
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2993
Or	Basket <*Bskt*>	[1..1]		C15	2993
	Structurer <*Strr*>	[0..1]	IdentifierSet		2994
	Identification <*Id*>	[0..1]	Text		2994
	Constituents <*Cnsttnts*>	[0..*]			2994
	InstrumentIdentification <*InstrmId*>	[1..1]			2995
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2995
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2996
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2996
Or}	OtherIdentification <*OthrId*>	[1..1]			2996
	Identification <*Id*>	[1..1]	Text		2996
	Source <*Src*>	[1..1]	Text		2996
	Quantity <*Qty*>	[0..1]	Quantity		2996
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2996
{Or	Code <*Cd*>	[1..1]	CodeSet		2997
Or}	Proprietary <*Prtry*>	[1..1]	±		2997
Or	Index <*Indx*>	[1..1]		C16	2997
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2998
	Name <*Nm*>	[0..1]	Text		2998
	Index <*Indx*>	[0..1]	CodeSet		2998
Or	Other <*Othr*>	[1..1]			2998

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2998
	Source <*Src*>	[1..1]	Text		2998
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		2998
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	2999
	NotionalCurrencySecondLeg <*NtnlCcyScndLeg*>	[0..1]	CodeSet	C1	2999
	SettlementCurrency <*SttlmCcy*>	[0..1]	CodeSet	C1	2999
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]	CodeSet	C1	3000
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	3000
	Cleared <*Clrd*>	[0..1]	Indicator		3001
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		3001
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		3001
	OptionType <*OptnTp*>	[0..1]	CodeSet		3001
	TimeToMaturity <*TmToMtrty*>	[0..1]	±		3002
	IRSType <*IRSTp*>	[0..1]	Text		3002
	Credit <*Cdt*>	[0..1]			3002
	Seniority <*Snrty*>	[0..1]	CodeSet		3003
	ReferenceParty <*RefPty*>	[0..1]	±		3003
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		3003
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		3004
	Series <*Srs*>	[0..1]	Quantity		3004
	Version <*Vrsn*>	[0..1]	Quantity		3004
	IndexFactor <*IndxFctr*>	[0..1]	Rate		3004
	TrancheIndicator <*TrchInd*>	[0..1]	Indicator		3004
	Commodity <*Cmmdty*>	[0..1]	±		3005
	OtherPayment <*OthrPmt*>	[0..1]		C13	3005
	PaymentCurrency <*PmtCcy*>	[0..1]	CodeSet	C1	3006
	PaymentType <*PmtTp*>	[0..1]	±		3006
	PaymentDate <*PmtDt*>	[0..1]	Date		3007
	PaymentPayer <*PmtPyer*>	[0..1]	±		3007
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		3007

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.5.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	2968
	Identification <*Id*>	[1..1]	±		2969
	Nature <*Ntr*>	[0..1]			2970
{Or	FinancialInstitution <*FI*>	[1..1]			2970
	Sector <*Sctr*>	[1..*]			2970
{Or	Code <*Cd*>	[1..1]	CodeSet		2971
Or}	Proprietary <*Prtry*>	[1..1]	±		2971
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2972
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2972
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2972
Or}	Other <*Othr*>	[1..1]	CodeSet		2972
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2973
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2973
{Or	Direction <*Drctn*>	[1..1]			2973
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2974
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2974
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2974
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2974
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2975
	ReportingExemption <*RptgXmptn*>	[0..1]			2975
	Reason <*Rsn*>	[1..1]	Text		2975
	Description <*Desc*>	[0..1]	Text		2975
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	2975
	IdentificationType <*IdTp*>	[0..1]	±		2976
	Nature <*Ntr*>	[0..1]			2976
{Or	FinancialInstitution <*FI*>	[1..1]			2977
	Sector <*Sctr*>	[1..*]			2977
{Or	Code <*Cd*>	[1..1]	CodeSet		2977
Or}	Proprietary <*Prtry*>	[1..1]	±		2978
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2978
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2979

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		2979
Or}	Other <Othr>	[1..1]	CodeSet		2979
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		2979
	Broker <Brkr>	[0..1]	±		2980
	SubmittingAgent <SubmitgAgt>	[0..1]	±		2980
	ClearingMember <ClrMmb>	[0..1]	±		2980
	Beneficiary <Bnfcry>	[0..2]	±		2980
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		2981
	ExecutionAgent <ExctnAgt>	[0..2]	±		2981
	RelationshipRecord <RltshRcrd>	[0..*]			2981
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		2982
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		2982
	RelationshipType <RltshTp>	[1..1]			2983
{Or	Code <Cd>	[1..1]	CodeSet		2983
Or}	Proprietary <Prtry>	[1..1]	Text		2983
	Description <Desc>	[0..1]	Text		2983

12.1.10.5.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		2969
	Nature <*Ntr*>	[0..1]			2970
{Or	FinancialInstitution <*FI*>	[1..1]			2970
	Sector <*Sctr*>	[1..*]			2970
{Or	Code <*Cd*>	[1..1]	CodeSet		2971
Or}	Proprietary <*Prtry*>	[1..1]	±		2971
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2972
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2972
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2972
Or}	Other <*Othr*>	[1..1]	CodeSet		2972
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		2973
	DirectionOrSide <*DrctnOrSd*>	[0..1]			2973
{Or	Direction <*Drctn*>	[1..1]			2973
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		2974
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		2974
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		2974
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	2974
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	2975
	ReportingExemption <*RptgXmptn*>	[0..1]			2975
	Reason <*Rsn*>	[1..1]	Text		2975
	Description <*Desc*>	[0..1]	Text		2975

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3076
Or}	Natural *<Ntrl>*	[1..1]	±		3077

12.1.10.5.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution *<FI>*	[1..1]			2970
	Sector *<Sctr>*	[1..*]			2970
{Or	Code *<Cd>*	[1..1]	CodeSet		2971
Or}	Proprietary *<Prtry>*	[1..1]	±		2971
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2972
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		2972
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		2972
Or}	Other *<Othr>*	[1..1]	CodeSet		2972

12.1.10.5.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			2970
{Or	Code *<Cd>*	[1..1]	CodeSet		2971
Or}	Proprietary *<Prtry>*	[1..1]	±		2971
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2972

12.1.10.5.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		2971
Or}	Proprietary <*Prtry*>	[1..1]	±		2971

12.1.10.5.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.1.10.5.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.5.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

12.1.10.5.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.5.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.5.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 3138

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

12.1.10.5.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Direction *<Drctn>*	[1..1]			2973
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2974
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2974
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		2974

12.1.10.5.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2974
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2974

12.1.10.5.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

12.1.10.5.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 3131

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

12.1.10.5.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 3131

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

12.1.10.5.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.10.5.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.10.5.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		2975
	Description <*Desc*>	[0..1]	Text		2975

12.1.10.5.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 3148

12.1.10.5.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 3146

12.1.10.5.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		2976
	Nature <*Ntr*>	[0..1]			2976
{Or	FinancialInstitution <*FI*>	[1..1]			2977
	Sector <*Sctr*>	[1..*]			2977
{Or	Code <*Cd*>	[1..1]	CodeSet		2977
Or}	Proprietary <*Prtry*>	[1..1]	±		2978
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2978
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2979
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2979
Or}	Other <*Othr*>	[1..1]	CodeSet		2979
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		2979

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

12.1.10.5.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.5.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			2977
	Sector <*Sctr*>	[1..*]			2977
{Or	Code <*Cd*>	[1..1]	CodeSet		2977
Or}	Proprietary <*Prtry*>	[1..1]	±		2978
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2978
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		2979
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		2979
Or}	Other <*Othr*>	[1..1]	CodeSet		2979

12.1.10.5.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			2977
{Or	Code <*Cd*>	[1..1]	CodeSet		2977
Or}	Proprietary <*Prtry*>	[1..1]	±		2978
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		2978

12.1.10.5.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		2977
Or}	Proprietary <*Prtry*>	[1..1]	±		2978

12.1.10.5.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.1.10.5.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3066
	SchemeName *<SchmeNm>*	[0..1]	Text		3067
	Issuer *<Issr>*	[0..1]	Text		3067

12.1.10.5.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 3035 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

12.1.10.5.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.5.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.5.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.10.5.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.10.5.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.5.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.5.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.10.5.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.10.5.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		2982
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		2982
	RelationshipType *<RltshTp>*	[1..1]			2983
{Or	Code *<Cd>*	[1..1]	CodeSet		2983
Or}	Proprietary *<Prtry>*	[1..1]	Text		2983
	Description *<Desc>*	[0..1]	Text		2983

12.1.10.5.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.1.10.5.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 3137

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.1.10.5.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		2983
Or}	Proprietary <*Prtry*>	[1..1]	Text		2983

12.1.10.5.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 3120

12.1.10.5.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 3146

12.1.10.5.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 3146

12.1.10.5.2 ValueCurrency <ValCcy>

Presence: [0..1]

Definition: Currency used for the valuation of the contract.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.5.3 Collateral <Coll>

Presence: [0..1]

Definition: Type of collateral agreement existing between counterparties.

Collateral <Coll> contains the following **MarginCollateralReport4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			2985
{Or	Portfolio <*Prtfl*>	[1..1]			2985
{Or	Code <*Cd*>	[1..1]	Text		2986
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2986
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2986
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2987
{Or	Portfolio <*Prtfl*>	[1..1]			2987
	Code <*Cd*>	[1..1]	Text		2987
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2987
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2988
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2988
{Or	Portfolio <*Prtfl*>	[1..1]			2988
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2989
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2989
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2990

12.1.10.5.3.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2985
{Or	Code <*Cd*>	[1..1]	Text		2986
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2986
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			2986
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2987
{Or	Portfolio <*Prtfl*>	[1..1]			2987
	Code <*Cd*>	[1..1]	Text		2987
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2987
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2988
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2988
{Or	Portfolio <*Prtfl*>	[1..1]			2988
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2989

12.1.10.5.3.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	Text		2986
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2986

12.1.10.5.3.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

12.1.10.5.3.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.10.5.3.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			2987
{Or	Portfolio <*Prtfl*>	[1..1]			2987
	Code <*Cd*>	[1..1]	Text		2987
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2987
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2988
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			2988
{Or	Portfolio <*Prtfl*>	[1..1]			2988
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2989

12.1.10.5.3.1.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2987
	Code <*Cd*>	[1..1]	Text		2987
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2987
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2988

12.1.10.5.3.1.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2987
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2987

12.1.10.5.3.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

12.1.10.5.3.1.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.3.1.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.10.5.3.1.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2988
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2989

12.1.10.5.3.1.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989

12.1.10.5.3.1.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 3149

12.1.10.5.3.1.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.3.1.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 3130

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.1.10.5.3.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 3115

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other

CodeName	Name	Definition
		counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.1.10.5.3.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 3141

12.1.10.5.4 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification according to the contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

12.1.10.5.5 AssetClass <AsstClss>

Presence: [0..1]

Definition: Classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 3133

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

12.1.10.5.6 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification of the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2992
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2993
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2993
Or	Basket <*Bskt*>	[1..1]		C15	2993
	Structurer <*Strr*>	[0..1]	IdentifierSet		2994
	Identification <*Id*>	[0..1]	Text		2994
	Constituents <*Cnsttnts*>	[0..*]			2994
	InstrumentIdentification <*InstrmId*>	[1..1]			2995
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2995
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2996
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2996
Or}	OtherIdentification <*OthrId*>	[1..1]			2996
	Identification <*Id*>	[1..1]	Text		2996
	Source <*Src*>	[1..1]	Text		2996
	Quantity <*Qty*>	[0..1]	Quantity		2996
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2996
{Or	Code <*Cd*>	[1..1]	CodeSet		2997
Or}	Proprietary <*Prtry*>	[1..1]	±		2997
Or	Index <*Indx*>	[1..1]		C16	2997
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2998
	Name <*Nm*>	[0..1]	Text		2998
	Index <*Indx*>	[0..1]	CodeSet		2998
Or	Other <*Othr*>	[1..1]			2998
	Identification <*Id*>	[1..1]	Text		2998
	Source <*Src*>	[1..1]	Text		2998
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		2998

12.1.10.5.6.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one

exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.5.6.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

12.1.10.5.6.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

12.1.10.5.6.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C15 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		2994
	Identification <Id>	[0..1]	Text		2994
	Constituents <Cnsttnts>	[0..*]			2994
	InstrumentIdentification <InstrmId>	[1..1]			2995
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		2995
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		2996
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		2996
Or}	OtherIdentification <OthrId>	[1..1]			2996
	Identification <Id>	[1..1]	Text		2996
	Source <Src>	[1..1]	Text		2996
	Quantity <Qty>	[0..1]	Quantity		2996
	UnitOfMeasure <UnitOfMeasr>	[0..1]			2996
{Or	Code <Cd>	[1..1]	CodeSet		2997
Or}	Proprietary <Prtry>	[1..1]	±		2997

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

12.1.10.5.6.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 3143

12.1.10.5.6.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

12.1.10.5.6.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			2995
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2995
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2996
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2996
Or}	OtherIdentification <*OthrId*>	[1..1]			2996
	Identification <*Id*>	[1..1]	Text		2996
	Source <*Src*>	[1..1]	Text		2996
	Quantity <*Qty*>	[0..1]	Quantity		2996
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2996
{Or	Code <*Cd*>	[1..1]	CodeSet		2997
Or}	Proprietary <*Prtry*>	[1..1]	±		2997

12.1.10.5.6.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2995
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2996
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2996
Or}	OtherIdentification <*OthrId*>	[1..1]			2996
	Identification <*Id*>	[1..1]	Text		2996
	Source <*Src*>	[1..1]	Text		2996

12.1.10.5.6.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.5.6.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

12.1.10.5.6.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 3032 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3032
Or}	Proprietary <*Prtry*>	[1..1]	±		3032

12.1.10.5.6.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2996
	Source <*Src*>	[1..1]	Text		2996

12.1.10.5.6.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

12.1.10.5.6.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

12.1.10.5.6.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.10.5.6.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		2997
Or}	Proprietary <*Prtry*>	[1..1]	±		2997

12.1.10.5.6.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

12.1.10.5.6.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.5.6.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C16 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2998
	Name <*Nm*>	[0..1]	Text		2998
	Index <*Indx*>	[0..1]	CodeSet		2998

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

12.1.10.5.6.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.5.6.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 3148

12.1.10.5.6.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 3120

12.1.10.5.6.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2998
	Source <*Src*>	[1..1]	Text		2998

12.1.10.5.6.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 3147

12.1.10.5.6.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 3146

12.1.10.5.6.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 3140

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

12.1.10.5.7 NotionalCurrency <NtnlCcy>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.5.8 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.5.9 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.5.10 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.5.11 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C26 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 2840 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			2840
{Or	Type <*Tp*>	[1..1]	CodeSet		2840
Or}	Proprietary <*Prtry*>	[1..1]	Text		2841
	Version <*Vrsn*>	[0..1]	Text		2841
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		2841

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

12.1.10.5.12 Cleared <Clrd>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

Usage: When absent, default value is Not Applicable.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.13 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.14 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates the quote base for the exchange rate.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 2896 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		2896
Or}	Proprietary <*Prtry*>	[1..1]	Text		2896

12.1.10.5.15 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies the type of the option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 3131

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

12.1.10.5.16 TimeToMaturity <TmToMtrty>

Presence: [0..1]

Definition: Difference between a expiration date of a derivative and the reference date, based on a Gregorian calendar.

TimeToMaturity <TmToMtrty> contains one of the following elements (see "TimeToMaturity1Choice" on page 2897 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Period <*Prd*>	[1..1]			2897
	Start <*Start*>	[0..1]			2898
	Unit <*Unit*>	[1..1]	CodeSet		2898
	Value <*Val*>	[1..1]	Quantity	C8	2898
	End <*End*>	[0..1]			2899
	Unit <*Unit*>	[1..1]	CodeSet		2899
	Value <*Val*>	[1..1]	Quantity	C8	2899
Or}	Special <*Spcl*>	[1..1]	CodeSet		2899

12.1.10.5.17 IRSType <IRSTp>

Presence: [0..1]

Definition: Groups of IRS (Internal Revenue Service) derivatives with reference to whether leg 1 and leg 2 are fixed or floating.

Datatype: "Max52Text" on page 3149

12.1.10.5.18 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Seniority <*Snrty*>	[0..1]	CodeSet		3003
	ReferenceParty <*RefPty*>	[0..1]	±		3003
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		3003
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		3004
	Series <*Srs*>	[0..1]	Quantity		3004
	Version <*Vrsn*>	[0..1]	Quantity		3004
	IndexFactor <*IndxFctr*>	[0..1]	Rate		3004
	TrancheIndicator <*TrchInd*>	[0..1]	Indicator		3004

12.1.10.5.18.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 3117

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

12.1.10.5.18.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 3074 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		3075
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		3075

12.1.10.5.18.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

12.1.10.5.18.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 3148

12.1.10.5.18.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 3145

12.1.10.5.18.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 3145

12.1.10.5.18.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 3146

12.1.10.5.18.8 TrancheIndicator <TrchInd>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.5.19 Commodity <Cmmdty>

Presence: [0..1]

Definition: Details on the commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

12.1.10.5.20 OtherPayment <OthrPmt>

Presence: [0..1]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C13 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentCurrency <*PmtCcy*>	[0..1]	CodeSet	C1	3006
	PaymentType <*PmtTp*>	[0..1]	±		3006
	PaymentDate <*PmtDt*>	[0..1]	Date		3007
	PaymentPayer <*PmtPyer*>	[0..1]	±		3007
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		3007

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentCurrency Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

12.1.10.5.20.1 PaymentCurrency <PmtCcy>

Presence: [0..1]

Definition: Currency of payment the reporting counterparty made or received.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 3100

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.

12.1.10.5.20.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 3079 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

12.1.10.5.20.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 3141

12.1.10.5.20.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.5.20.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.6 PositionSet21

Definition: Specifies the values used to calculate positions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Dimensions <*Dmnsns*>	[1..1]	±	C7	3007
	Metrics <*Mtrcs*>	[1..1]	±	C14	3012

12.1.10.6.1 Dimensions <Dmnsns>

Presence: [1..1]

Definition: Variables related to derivatives that are used to group derivatives together into positions.

Impacted by: C7 "OneElementPresentRule"

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions16" on page 2961 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification *<CtrPtyId>*	[0..1]			2966
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	2968
	Identification *<Id>*	[1..1]	±		2969
	Nature *<Ntr>*	[0..1]			2970
{Or	FinancialInstitution *<FI>*	[1..1]			2970
	Sector *<Sctr>*	[1..*]			2970
{Or	Code *<Cd>*	[1..1]	CodeSet		2971
Or}	Proprietary *<Prtry>*	[1..1]	±		2971
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		2972
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		2972
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		2972
Or}	Other *<Othr>*	[1..1]	CodeSet		2972
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		2973
	DirectionOrSide *<DrctnOrSd>*	[0..1]			2973
{Or	Direction *<Drctn>*	[1..1]			2973
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		2974
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		2974
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		2974
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	2974
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	2975
	ReportingExemption *<RptgXmptn>*	[0..1]			2975
	Reason *<Rsn>*	[1..1]	Text		2975
	Description *<Desc>*	[0..1]	Text		2975
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	2975
	IdentificationType *<IdTp>*	[0..1]	±		2976
	Nature *<Ntr>*	[0..1]			2976
{Or	FinancialInstitution *<FI>*	[1..1]			2977
	Sector *<Sctr>*	[1..*]			2977
{Or	Code *<Cd>*	[1..1]	CodeSet		2977
Or}	Proprietary *<Prtry>*	[1..1]	±		2978

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		2978
Or	NonFinancialInstitution <NFI>	[1..1]	±		2979
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		2979
Or}	Other <Othr>	[1..1]	CodeSet		2979
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		2979
	Broker <Brkr>	[0..1]	±		2980
	SubmittingAgent <SubmitgAgt>	[0..1]	±		2980
	ClearingMember <ClrMmb>	[0..1]	±		2980
	Beneficiary <Bnfcry>	[0..2]	±		2980
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		2981
	ExecutionAgent <ExctnAgt>	[0..2]	±		2981
	RelationshipRecord <RltshRcrd>	[0..*]			2981
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		2982
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		2982
	RelationshipType <RltshTp>	[1..1]			2983
{Or	Code <Cd>	[1..1]	CodeSet		2983
Or}	Proprietary <Prtry>	[1..1]	Text		2983
	Description <Desc>	[0..1]	Text		2983
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C1	2984
	Collateral <Coll>	[0..1]			2984
	CollateralPortfolioCode <CollPrtflCd>	[1..1]			2985
{Or	Portfolio <Prtfl>	[1..1]			2985
{Or	Code <Cd>	[1..1]	Text		2986
Or}	NoPortfolio <NoPrtfl>	[1..1]	CodeSet		2986
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]			2986
	InitialMarginPortfolioCode <InitlMrgnPrtflCd>	[1..1]			2987
{Or	Portfolio <Prtfl>	[1..1]			2987
	Code <Cd>	[1..1]	Text		2987
	PortfolioTransactionExemption <PrtflTxXmptn>	[0..1]	Indicator		2987
Or}	NoPortfolio <NoPrtfl>	[1..1]	CodeSet		2988
	VariationMarginPortfolioCode <VartnMrgnPrtflCd>	[0..1]			2988

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			2988
	Code <*Cd*>	[1..1]	Text		2988
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		2989
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		2989
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		2989
	TimeStamp <*TmStmp*>	[0..1]	DateTime		2990
	ContractType <*CtrctTp*>	[0..1]	CodeSet		2990
	AssetClass <*AsstClss*>	[0..1]	CodeSet		2991
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			2991
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2992
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2993
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2993
Or	Basket <*Bskt*>	[1..1]		C15	2993
	Structurer <*Strr*>	[0..1]	IdentifierSet		2994
	Identification <*Id*>	[0..1]	Text		2994
	Constituents <*Cnsttnts*>	[0..*]			2994
	InstrumentIdentification <*InstrmId*>	[1..1]			2995
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		2995
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		2996
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		2996
Or}	OtherIdentification <*OthrId*>	[1..1]			2996
	Identification <*Id*>	[1..1]	Text		2996
	Source <*Src*>	[1..1]	Text		2996
	Quantity <*Qty*>	[0..1]	Quantity		2996
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			2996
{Or	Code <*Cd*>	[1..1]	CodeSet		2997
Or}	Proprietary <*Prtry*>	[1..1]	±		2997
Or	Index <*Indx*>	[1..1]		C16	2997
	ISIN <*ISIN*>	[0..1]	IdentifierSet		2998
	Name <*Nm*>	[0..1]	Text		2998
	Index <*Indx*>	[0..1]	CodeSet		2998

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	Other <*Othr*>	[1..1]			2998
	Identification <*Id*>	[1..1]	Text		2998
	Source <*Src*>	[1..1]	Text		2998
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		2998
	NotionalCurrency <*NtnlCcy*>	[0..1]	CodeSet	C1	2999
	NotionalCurrencySecondLeg <*NtnlCcyScndLeg*>	[0..1]	CodeSet	C1	2999
	SettlementCurrency <*SttlmCcy*>	[0..1]	CodeSet	C1	2999
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]	CodeSet	C1	3000
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C26	3000
	Cleared <*Clrd*>	[0..1]	Indicator		3001
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		3001
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		3001
	OptionType <*OptnTp*>	[0..1]	CodeSet		3001
	TimeToMaturity <*TmToMtrty*>	[0..1]	±		3002
	IRSType <*IRSTp*>	[0..1]	Text		3002
	Credit <*Cdt*>	[0..1]			3002
	Seniority <*Snrty*>	[0..1]	CodeSet		3003
	ReferenceParty <*RefPty*>	[0..1]	±		3003
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		3003
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		3004
	Series <*Srs*>	[0..1]	Quantity		3004
	Version <*Vrsn*>	[0..1]	Quantity		3004
	IndexFactor <*IndxFctr*>	[0..1]	Rate		3004
	TrancheIndicator <*TrchInd*>	[0..1]	Indicator		3004
	Commodity <*Cmmdty*>	[0..1]	±		3005
	OtherPayment <*OthrPmt*>	[0..1]		C13	3005
	PaymentCurrency <*PmtCcy*>	[0..1]	CodeSet	C1	3006
	PaymentType <*PmtTp*>	[0..1]	±		3006
	PaymentDate <*PmtDt*>	[0..1]	Date		3007
	PaymentPayer <*PmtPyer*>	[0..1]	±		3007
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		3007

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.6.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Impacted by: C14 "OneElementPresentRule"

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics14" on page 2956 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Total <*Ttl*>	[0..1]		C15	2957
	Buyer <*Buyr*>	[0..1]	±	C16	2957
	Seller <*Sellr*>	[0..1]	±	C16	2958
	Clean <*Clean*>	[0..1]		C15	2959
	Buyer <*Buyr*>	[0..1]	±	C16	2960
	Seller <*Sellr*>	[0..1]	±	C16	2960

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Total Must be present
 Or    /Clean Must be present
```

12.1.10.7 TradeDateTimeQueryCriteria6

Definition: Date and time query criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		3013
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		3014
	MaturityDate <*MtrtyDt*>	[0..1]			3014
{Or	Range <*Rg*>	[1..1]			3014
	FromDate <*FrDt*>	[0..1]	Date		3014
	ToDate <*ToDt*>	[1..1]	Date		3015
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3015
	EffectiveDate <*FctvDt*>	[0..1]			3015
	FromDate <*FrDt*>	[0..1]	Date		3015
	ToDate <*ToDt*>	[1..1]	Date		3015
	ValuationDateTime <*ValtnDtTm*>	[0..1]	±		3015
	ExpirationDate <*XprtnDt*>	[0..1]			3016
{Or	Range <*Rg*>	[1..1]			3016
	FromDate <*FrDt*>	[0..1]	Date		3016
	ToDate <*ToDt*>	[1..1]	Date		3016
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3016
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]			3017
	FromDate <*FrDt*>	[0..1]	Date		3017
	ToDate <*ToDt*>	[1..1]	Date		3017
	CollateralTimeStamp <*CollTmStmp*>	[0..1]			3017
{Or	Range <*Rg*>	[1..1]	±		3017
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3018
	HistoricalAsOfDate <*HstrclAsOfDt*>	[0..1]	Date		3018

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.7.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "DateTimePeriod1" on page 2900 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		2900
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		2900

12.1.10.7.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "DateTimePeriod1" on page 2900 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		2900
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		2900

12.1.10.7.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Range *<Rg>*	[1..1]			3014
	FromDate *<FrDt>*	[0..1]	Date		3014
	ToDate *<ToDt>*	[1..1]	Date		3015
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		3015

12.1.10.7.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		3014
	ToDate *<ToDt>*	[1..1]	Date		3015

12.1.10.7.3.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.10.7.4 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

EffectiveDate <FctvDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		3015
	ToDate <*ToDt*>	[1..1]	Date		3015

12.1.10.7.4.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.4.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.5 ValuationDateTime <ValtnDtTm>

Presence: [0..1]

Definition: Date and time of the valuation.

ValuationDateTime <ValtnDtTm> contains the following elements (see "DateTimePeriod1" on page 2900 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		2900
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		2900

12.1.10.7.6 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

ExpirationDate <XprtnDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]			3016
	FromDate <*FrDt*>	[0..1]	Date		3016
	ToDate <*ToDt*>	[1..1]	Date		3016
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3016

12.1.10.7.6.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		3016
	ToDate <*ToDt*>	[1..1]	Date		3016

12.1.10.7.6.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.6.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.6.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.10.7.7 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

EarlyTerminationDate <EarlyTermntnDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		3017
	ToDate <*ToDt*>	[1..1]	Date		3017

12.1.10.7.7.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.7.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 3141

12.1.10.7.8 CollateralTimeStamp <CollTmStmp>

Presence: [0..1]

Definition: Indicates the collateral time stamp range.

CollateralTimeStamp <CollTmStmp> contains one of the following **DateTimeOrBlankQuery1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]	±		3017
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3018

12.1.10.7.8.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date time range.

Range <Rg> contains the following elements (see "DateTimePeriod1" on page 2900 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		2900
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		2900

12.1.10.7.8.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.10.7.9 HistoricalAsOfDate <HstrclAsOfDt>

Presence: [0..1]

Definition: Indicates a historical as-of date for which the query response shall be prepared.

Datatype: "ISODate" on page 3141

12.1.10.8 TradePartyQueryCriteria7

Definition: Details on the queried trade parties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		3018
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		3019
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		3019
	Beneficiary <*Bnfcry*>	[0..1]	±		3019
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		3020
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		3020
	Broker <*Brkr*>	[0..1]	±		3020
	CCP <*CCP*>	[0..1]	±		3020
	ClearingMember <*ClrMmb*>	[0..1]	±		3021

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.8.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 3130

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

12.1.10.8.2 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identifies the reporting counterparty of the contract.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3076
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3076

12.1.10.8.3 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the other counterparty of the contract.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3076
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3076

12.1.10.8.4 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Beneficiary <Bnfcry> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3076
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3076

12.1.10.8.5 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Identification of the entity in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 3075 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3075
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3075

12.1.10.8.6 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 3075 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3075
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3075

12.1.10.8.7 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Broker <Brkr> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 3075 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3075
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3075

12.1.10.8.8 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

CCP <CCP> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 3075 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3075
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3075

12.1.10.8.9 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 3076 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..*]	±		3076
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		3076

12.1.10.9 GenericIdentification185

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		3021
	SchemeName *<SchmeNm>*	[0..1]	Text		3021
	Issuer *<Issr>*	[0..1]	Text		3021

12.1.10.9.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max100Text" on page 3146

12.1.10.9.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 3148

12.1.10.9.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 3148

12.1.10.10 UniqueProductIdentifier2Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		3022
Or}	Proprietary <*Prtry*>	[1..1]	±		3022

12.1.10.10.1 Identification <Id>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 3149

12.1.10.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Product identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification185" on page 3021 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3021
	SchemeName <*SchmeNm*>	[0..1]	Text		3021
	Issuer <*Issr*>	[0..1]	Text		3021

12.1.10.11 TradeConfirmation4

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		3022
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3023

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /TimeStamp Must be present
```

12.1.10.11.1 Type <Tp>

Presence: [0..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 3137

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

12.1.10.11.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODateTime" on page 3141

12.1.10.12 TradeConfirmation3Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±	C31	3023
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3023

12.1.10.12.1 Confirmed <Confd>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Impacted by: C31 "OneElementPresentRule"

Confirmed <Confd> contains the following elements (see "TradeConfirmation4" on page 3022 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		3022
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3023

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /TimeStamp Must be present
```

12.1.10.12.2 NonConfirmed <NonConfd>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfd> contains the following elements (see "TradeNonConfirmation1" on page 3069 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		3069

12.1.10.13 UniqueTransactionIdentifier3Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3024
Or	Proprietary <*Prtry*>	[1..1]	±		3024
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		3024

12.1.10.13.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 3143

12.1.10.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.13.3 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Indicates unique transaction identifier is not available.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.14 NumberOfTransactionsPerValidationRule6

Definition: Number of individual reports or transactions received / sent, detailed per validation rule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumber <*DtldNb*>	[1..1]	Text		3025
	ReportStatus <*RptSts*>	[1..*]	±		3025

12.1.10.14.1 DetailedNumber <DtldNb>

Presence: [1..1]

Definition: Number of individual reports or transactions sent / received, detailed per status.

Datatype: "Max15NumericText" on page 3147

12.1.10.14.2 ReportStatus <RptSts>

Presence: [1..*]

Definition: Common validation rule for all individual reports received.

ReportStatus <RptSts> contains the following elements (see "RejectionReason70" on page 3097 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageReportIdentification <*MsgRptId*>	[1..1]	Text		3098
	Status <*Sts*>	[1..1]	CodeSet		3098
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		3098

12.1.10.15 ContractModification9

Definition: Information related to the action type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[0..1]	CodeSet		3025
	Level <*Lvl*>	[0..1]	CodeSet		3026

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ActionType Must be present
 Or    /Level Must be present
```

12.1.10.15.1 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 3138

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

12.1.10.15.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.10.16 NaturalPersonIdentification3

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		3027
	Country <*Ctry*>	[0..1]	CodeSet	C3	3027

12.1.10.16.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "NaturalPersonIdentification2" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		3066
	Name <*Nm*>	[0..1]	Text		3066
	Domicile <*Dmcl*>	[0..1]	Text		3066

12.1.10.16.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country of residence of a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.10.17 TechnicalAttributes6

Definition: Specifies technical attributes of the message.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3028
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3028

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

12.1.10.17.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

12.1.10.17.2 ReportReceiptTimeStamp <RptRctTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the receipt of the submission of the report to the trade repository as recorded by the trade repository. This item should only be present in a message from the trade repository to an authority and/or other recipients of the message.

Datatype: "ISODateTime" on page 3141

12.1.10.18 ContractValuationData8

Definition: Information related to contract valuation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		3028
	TimeStamp <*TmStmp*>	[0..1]	DateTime		3029
	Type <*Tp*>	[0..1]	CodeSet		3029
	Delta <*Dlta*>	[0..1]	Quantity		3029

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

12.1.10.18.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Specifies the current value of the outstanding contract.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection109" on page 2842 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	Amount	C1, C5	2842
	Sign <*Sgn*>	[0..1]	Indicator		2842

12.1.10.18.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last valuation marked to market provided by the central counterparty (CCP) or calculated using the current or last available market price of the inputs.

Datatype: "ISODateTime" on page 3141

12.1.10.18.3 Type <Tp>

Presence: [0..1]

Definition: Indicates the source and method used for the valuation of the transaction by the reporting counterparty.

Usage:

If at least one valuation input is used that is classified as mark-to-model, the whole valuation is classified as mark-to-model.

If only inputs are used that are classified as mark-to-market; the whole valuation is classified as mark-to-market.

Datatype: "ValuationType1Code" on page 3140

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

12.1.10.18.4 Delta <Dlta>

Presence: [0..1]

Definition: Specifies the ratio of the absolute change in price of a derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.10.19 ContractModification8

Definition: Information related to the action type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		3030

12.1.10.19.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType11Code" on page 3139

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
NEWT	NewTransaction	Transaction is a new transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

12.1.10.20 CompareCommodityAssetClass4

Definition: Specifies two values to compare for a commodity asset class.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3030
	Value2 <*Val2*>	[0..1]	±		3031

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.20.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		2843
Or	Energy <*Nrgy*>	[1..1]	±		2844
Or	Environmental <*Envttl*>	[1..1]	±		2844
Or	Fertilizer <*Frtlzr*>	[1..1]	±		2845
Or	Freight <*Frght*>	[1..1]	±		2845
Or	Index <*Indx*>	[1..1]	±		2845
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		2846
Or	Inflation <*Infltn*>	[1..1]	±		2846
Or	Metal <*Metl*>	[1..1]	±		2846
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		2847
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		2847
Or	Other <*Othr*>	[1..1]	±		2847
Or	OtherC10 <*OthrC10*>	[1..1]	±		2848
Or	Paper <*Ppr*>	[1..1]	±		2848
Or}	Polypropylene <*Plprpln*>	[1..1]	±		2848

12.1.10.20.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AssetClassCommodity6Choice" on page 2843 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		2843
Or	Energy *<Nrgy>*	[1..1]	±		2844
Or	Environmental *<Envttl>*	[1..1]	±		2844
Or	Fertilizer *<Frtlzr>*	[1..1]	±		2845
Or	Freight *<Frght>*	[1..1]	±		2845
Or	Index *<Indx>*	[1..1]	±		2845
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		2846
Or	Inflation *<Infltn>*	[1..1]	±		2846
Or	Metal *<Metl>*	[1..1]	±		2846
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		2847
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		2847
Or	Other *<Othr>*	[1..1]	±		2847
Or	OtherC10 *<OthrC10>*	[1..1]	±		2848
Or	Paper *<Ppr>*	[1..1]	±		2848
Or}	Polypropylene *<Plprpln>*	[1..1]	±		2848

12.1.10.21 UniqueProductIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	Text		3032
Or}	Proprietary *<Prtry>*	[1..1]	±		3032

12.1.10.21.1 Identification <Id>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 3149

12.1.10.21.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Product identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.22 UniqueTransactionIdentifier2Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3033
Or}	Proprietary <*Prtry*>	[1..1]	±		3033

12.1.10.22.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 3143

12.1.10.22.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.23 TechnicalAttributes5

Definition: Specifies technical attributes of the message.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		3034
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		3034
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		3035

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

12.1.10.23.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 3147

12.1.10.23.2 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Datatype: "Reconciliation3Code" on page 3134

CodeName	Name	Definition
DPRW	DualSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has both sides of the trade reported but fields are not valuation reconciled.
DPRV	DualSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has both sides of the trade reported but fields are valuation reconciled only.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SPRW	SingleSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are not valuation reconciled.

CodeName	Name	Definition
SPRV	SingleSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are valuation reconciled only.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.

12.1.10.23.3 ReportReceiptTimeStamp <RptRctTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the receipt of the submission of the report to the trade repository as recorded by the trade repository. This item should only be present in a message from the trade repository to an authority and/or other recipients of the message.

Datatype: "ISODateTime" on page 3141

12.1.10.24 NonFinancialInstitutionSector10

Definition: Provides detailed information concerning non financial counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		3035
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		3036
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		3036
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		3036

12.1.10.24.1 Sector <Sctr>

Presence: [1..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Sector <Sctr> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.24.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.24.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [0..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the counterparty's commercial or treasury financing activity.

Usage: If the element is not present, the DirectlyLinkedActivity is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.24.4 FederalInstitution <FdrlInstn>

Presence: [0..1]

Definition: Indicates whether the counterparty is an entity established pursuant to federal law like for example a federal authority or a government corporation.

Usage: If the element is not present, the FederalInstitution is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.25 CorporateSectorCriteria6

Definition: Taxonomy for financial and non financial counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <*FISctr*>	[0..*]	CodeSet		3037
	NonFinancialInstitutionSector <*NFISctr*>	[0..*]	CodeSet		3037
	NotReported <*NotRptd*>	[0..1]	CodeSet		3038

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FinancialInstitutionSector[*] Must be present
 Or    /NonFinancialInstitutionSector[*] Must be present
 Or    /NotReported Must be present
```

12.1.10.25.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType2Code" on page 3122

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

12.1.10.25.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NonFinancialPartySector1Code" on page 3129

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAnd Remediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.

CodeName	Name	Definition
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

12.1.10.25.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is another type of counterparty as defined by specific regulations (e.g. a CCP) and the detailed sector is not reported.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.10.26 TradeSecurityIdentificationQueryCriteria3

Definition: Specifies the query criteria related to securities.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		3039
	Identification <*Id*>	[0..*]	±		3039
	ContractType <*CtrctTp*>	[0..*]	CodeSet		3040
	ISIN <*ISIN*>	[0..*]		C8	3040
	Identifier <*Idr*>	[0..*]	IdentifierSet		3040
	NotReported <*NotRptd*>	[0..1]	CodeSet		3041
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..*]		C9	3041
	Identifier <*Idr*>	[0..*]	Text		3041
	NotReported <*NotRptd*>	[0..1]	CodeSet		3041
	UnderlyingInstrumentIdentification <*UndrlygInstrmId*>	[0..*]	±		3042

Constraints

- **OneElementPresentRule**

  At least one element must be present.

12.1.10.26.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 3130

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

12.1.10.26.2 Identification <Id>

Presence: [0..*]

Definition: Identification of the product through ISIN or AII.

Identification <Id> contains the following elements (see "SecurityIdentificationQueryCriteria1" on page 3094 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		3094
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..*]	Text		3094

12.1.10.26.3 ContractType <CtrctTp>

Presence: [0..*]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 3121

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

12.1.10.26.4 ISIN <ISIN>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Impacted by: C8 "OneElementPresentRule"

ISIN <ISIN> contains the following **ISINQueryCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[0..*]	IdentifierSet		3040
	NotReported <*NotRptd*>	[0..1]	CodeSet		3041

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Identifier[*] Must be present
 Or    /NotReported Must be present
```

12.1.10.26.4.1 Identifier <Idr>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one

exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.26.4.2 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.10.26.5 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..*]

Definition: Identification of the product through a unique product identifier.

Impacted by: C9 "OneElementPresentRule"

UniqueProductIdentifier <UnqPdctIdr> contains the following **UPIQueryCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[0..*]	Text		3041
	NotReported <*NotRptd*>	[0..1]	CodeSet		3041

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Identifier[*] Must be present
 Or    /NotReported Must be present
```

12.1.10.26.5.1 Identifier <Idr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 3149

12.1.10.26.5.2 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.10.26.6 UnderlyingInstrumentIdentification <UndrlygInstrmId>

Presence: [0..*]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrumentIdentification <UndrlygInstrmId> contains one of the following elements (see "SecurityIdentificationQuery4Choice" on page 3094 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..*]	IdentifierSet		3095
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..*]	Text		3095
Or	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		3095
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..*]	Text		3095
Or	Index <*Indx*>	[1..*]	±		3096
Or	Basket <*Bskt*>	[1..*]		C10	3096
	Structurer <*Strr*>	[0..1]	IdentifierSet		3096
	Identifier <*Idr*>	[0..1]	Text		3096
	ISIN <*ISIN*>	[0..1]	IdentifierSet		3097
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3097

12.1.10.27 CompareUnitPrice5

Definition: Specifies two values to compare for a unit price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3042
	Value2 <*Val2*>	[0..1]	±		3043

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.27.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.10.27.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.10.28 CompareUnitPrice4

Definition: Specifies two values to compare for a unit price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3044
	Value2 <*Val2*>	[0..1]	±		3044

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.28.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.10.28.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.10.29 CompareTrueFalseIndicator3

Definition: Specifies two values to compare for a true false indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		3045
	Value2 <*Val2*>	[0..1]	Indicator		3045

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 3144):

- *Meaning When True:* True
- *Meaning When False:* False

12.1.10.30 CompareText1

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		3045
	Value2 <*Val2*>	[0..1]	Text		3045

12.1.10.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 3149

12.1.10.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 3149

12.1.10.31 CompareReportingLevelType2

Definition: Specifies two values to compare for a reporting level type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		3046
	Value2 <*Val2*>	[0..1]	CodeSet		3046

12.1.10.31.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.10.31.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ModificationLevel1Code" on page 3128

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.1.10.32 ComparePercentageRate3

Definition: Specifies two values to compare for a percentage rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		3047
	Value2 <*Val2*>	[0..1]	Rate		3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.32.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 3146

12.1.10.32.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 3146

12.1.10.33 CompareNumber5

Definition: Specifies two values to compare for a number of maximum 3 digits.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity	C8	3047
	Value2 *<Val2>*	[0..1]	Quantity	C8	3047

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.33.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

12.1.10.33.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

12.1.10.34 CompareMICIdentifier3

Definition: Specifies two values to compare for a MIC (Market Identifier Code-ISO10383) identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3048
	Value2 <*Val2*>	[0..1]	IdentifierSet		3048

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.34.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "MICIdentifier" on page 3143

12.1.10.34.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "MICIdentifier" on page 3143

12.1.10.35 CompareISINIdentifier4

Definition: Specifies two values to compare for an ISIN (International Securities Identification Number-ISO 6166) Identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3049
	Value2 <*Val2*>	[0..1]	IdentifierSet		3049

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.35.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.35.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.36 CompareISINIdentifier2

Definition: Specifies two values to compare for an ISIN Identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3049
	Value2 <*Val2*>	[0..1]	IdentifierSet		3049

12.1.10.36.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.36.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.10.37 CompareDateTime3

Definition: Specifies two values to compare for a date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		3050
	Value2 <*Val2*>	[0..1]	DateTime		3050

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.37.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODateTime" on page 3141

12.1.10.37.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODateTime" on page 3141

12.1.10.38 CompareCFIIdentifier3

Definition: Specifies two values to compare for a CFI (Classification of Financial Instruments-ISO 10962) identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		3050
	Value2 <*Val2*>	[0..1]	IdentifierSet		3050

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.38.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CFIOct2015Identifier" on page 3142

12.1.10.38.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CFIOct2015Identifier" on page 3142

12.1.10.39 CompareOrganisationIdentification7

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3051
	Value2 <*Val2*>	[0..1]	±		3051

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.39.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.39.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "PartyIdentification236Choice" on page 3077 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3077
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.10.40 CompareDate3

Definition: Specifies two values to compare for a date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		3052
	Value2 <*Val2*>	[0..1]	Date		3052

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.40.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 3141

12.1.10.40.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 3141

12.1.10.41 TradeRecurrentQuery5

Definition: Recurrent query criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryType <*QryTp*>	[1..1]	Text		3052
	Frequency <*Frqcy*>	[1..1]	±	C3, C4, C5	3052
	ValidUntil <*VldUntil*>	[1..1]	Date		3053

12.1.10.41.1 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of recurrent query which is requested.

Datatype: "Max1000Text" on page 3146

12.1.10.41.2 Frequency <Frqcy>

Presence: [1..1]

Definition: Defines the requested frequency of the recurrent query.

Impacted by: C3 "Frequency1Rule", C4 "Frequency2Rule", C5 "Frequency3Rule"

Frequency <Frqcy> contains the following elements (see "TradeQueryExecutionFrequency3" on page 3053 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FrequencyType *<FrqcyTp>*	[1..1]	CodeSet		3053
	DeliveryDay *<DlvryDay>*	[0..*]	CodeSet		3054
	DayOfMonth *<DayOfMnth>*	[0..*]	Quantity		3054

Constraints

- **Frequency1Rule**

  If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

  If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

  If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

12.1.10.41.3 ValidUntil <VldUntil>

Presence: [1..1]

Definition: Defines the date until which the query will be executed.

Datatype: "ISODate" on page 3141

12.1.10.42 TradeQueryExecutionFrequency3

Definition: Specifies the frequency of the trade query execution.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FrequencyType *<FrqcyTp>*	[1..1]	CodeSet		3053
	DeliveryDay *<DlvryDay>*	[0..*]	CodeSet		3054
	DayOfMonth *<DayOfMnth>*	[0..*]	Quantity		3054

Constraints

- **Frequency1Rule**

  If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

  If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

  If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

12.1.10.42.1 FrequencyType <FrqcyTp>

Presence: [1..1]

Definition: Specifies the frequency type of the trade query execution.

Datatype: "Frequency14Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

12.1.10.42.2 DeliveryDay <DlvryDay>

Presence: [0..*]

Definition: Specifies the day of the expected delivery of the query response.

Datatype: "WeekDay3Code" on page 3141

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

12.1.10.42.3 DayOfMonth <DayOfMnth>

Presence: [0..*]

Definition: Day of the month of the monthly query execution.

Datatype: "DayOfMonthNumber" on page 3144

12.1.10.43 CompareText2

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		3055
	Value2 <*Val2*>	[0..1]	Text		3055

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.43.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 3149

12.1.10.43.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 3149

12.1.10.44 CompareOrganisationIdentification6

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		3055
	Value2 <*Val2*>	[0..1]	±		3056

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

12.1.10.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

12.1.10.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

12.1.10.45 Schedule4

Definition: Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		3056
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		3056
	Price *<Pric>*	[1..1]	±		3056

12.1.10.45.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

12.1.10.45.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

12.1.10.45.3 Price <Pric>

Presence: [1..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		3083
Or	Unit *<Unit>*	[1..1]	Quantity		3083
Or	Percentage *<Pctg>*	[1..1]	Rate		3083
Or	Yield *<Yld>*	[1..1]	Rate		3083
Or	Decimal *<Dcml>*	[1..1]	Rate		3083
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		3084
Or}	Other *<Othr>*	[1..1]	±	C19	3084

12.1.10.46 ExerciseDate1Choice

Definition: Choice between a known exercise date and a pending date.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate *<FrstExrcDt>*	[1..1]	Date		3057
Or}	PendingDateApplicable *<PdgDtAplbl>*	[1..1]	CodeSet		3058

12.1.10.46.1 FirstExerciseDate <FrstExrcDt>

Presence: [1..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

Usage

: For European style options, the first possible exercise date is the same as the ExpirationDate.

For American style options, the first possible exercise date is the same as the ExecutionTimeStamp.

For Knock-in options, the first exercise date is reported when available.

Datatype: "ISODate" on page 3141

12.1.10.46.2 PendingDateApplicable <PdgDtAplbl>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus2Code" on page 3133

CodeName	Name	Definition
PNDG	Pending	Price is pending.

12.1.10.47 InterestRateFrequency3Choice

Definition: Describes frequency of payments for interest rates, either using term notation or a proprietary notation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

12.1.10.47.1 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C33 "OneElementPresentRule"

Term <Term> contains the following elements (see "InterestRateContractTerm4" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

12.1.10.47.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed in a proprietary notation.

Datatype: "Max52Text" on page 3149

12.1.10.48 InterestRateContractTerm4

Definition: Describes how interest rates are reported.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		3059
	Value <*Val*>	[0..1]	Quantity	C8	3059

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

12.1.10.48.1 Unit <Unit>

Presence: [0..1]

Definition: Unit for the rate basis.

Datatype: "Frequency13Code" on page 3123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

12.1.10.48.2 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the payment frequency period) that detemines the frequency at which periodic payment dates occur.

Impacted by: C8 "NumberRule"

Datatype: "Max3Number" on page 3145

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

12.1.10.49 InterestComputationMethodFormat7

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

12.1.10.49.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod4Code" on page 3124

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

CodeName	Name	Definition
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.

CodeName	Name	Definition
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value

CodeName	Name	Definition
		shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a

CodeName	Name	Definition
		variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

12.1.10.49.2 Narrative <Nrrtv>

Presence: [0..1]

Definition: The computation method can not be represented in the predefined fields.

Datatype: "Max1000Text" on page 3146

12.1.10.50 TradeConfirmation1Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		3064
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		3064

12.1.10.50.1 Confirmed <Confd>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Confirmed <Confd> contains the following elements (see "TradeConfirmation2" on page 3069 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		3069
	TimeStamp <*TmStmp*>	[1..1]	DateTime		3070

12.1.10.50.2 NonConfirmed <NonConfd>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfd> contains the following elements (see "TradeNonConfirmation1" on page 3069 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		3069

12.1.10.51 UniqueTransactionIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		3065
Or}	Proprietary <*Prtry*>	[1..1]			3065
	Identification <*Id*>	[1..1]	Text		3065
	Issuer <*Issr*>	[0..1]	Text		3065

12.1.10.51.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 3143

12.1.10.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed in a proprietary notation.

Proprietary <Prtry> contains the following **GenericIdentification179** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3065
	Issuer <*Issr*>	[0..1]	Text		3065

12.1.10.51.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.

Datatype: "Max52Text" on page 3149

12.1.10.51.2.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 3148

12.1.10.52 NaturalPersonIdentification2

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		3066
	Name <*Nm*>	[0..1]	Text		3066
	Domicile <*Dmcl*>	[0..1]	Text		3066

12.1.10.52.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.52.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the natural person.

Datatype: "Max105Text" on page 3146

12.1.10.52.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the natural person.

Datatype: "Max500Text" on page 3148

12.1.10.53 GenericIdentification175

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.10.53.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max72Text" on page 3149

12.1.10.53.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 3148

12.1.10.53.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 3148

12.1.10.54 TrancheIndicator3Choice

Definition: Indication whether a derivative contract is tranched.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C38	3067
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		3068

12.1.10.54.1 Tranched <Trnchd>

Presence: [1..1]

Definition: Indication that derivative contract is tranched.

Impacted by: C38 "OneElementPresentRule"

Tranched <Trnchd> contains the following **Tranche3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		3067
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		3068

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /AttachmentPoint Must be present
 Or    /DetachmentPoint Must be present
```

12.1.10.54.1.1 AttachmentPoint <AttchmntPt>

Presence: [0..1]

Definition: Indicates the lower point at which the level of losses in the underlying portfolio reduces the notional of the tranche.

Datatype: "BaseOneRate" on page 3146

12.1.10.54.1.2 DetachmentPoint <DtchmntPt>

Presence: [0..1]

Definition: Indicates the point beyond which the losses in the underlying portfolio no longer reduce the notional of the tranche.

Datatype: "BaseOneRate" on page 3146

12.1.10.54.2 Untranched <Utrnchd>

Presence: [1..1]

Definition: Indicates that derivative contract is untranched.

Datatype: "NoReasonCode" on page 3130

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.1.10.55 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		3068
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		3068

12.1.10.55.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 3149

12.1.10.55.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 3144):

- *Meaning When True:* Yes
- *Meaning When False:* No

12.1.10.56 DeliveryInterconnectionPoint1Choice

Definition: Identification of the delivery point(s) of market area(s) or the interconnection point of a transportation contract.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		3069
Or}	Proprietary <*Prtry*>	[1..1]	Text		3069

12.1.10.56.1 Code <Cd>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone as a code.

Datatype: "EICIdentifier" on page 3142

12.1.10.56.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone in a proprietary format.

Datatype: "Max52Text" on page 3149

12.1.10.57 TradeNonConfirmation1

Definition: Identifies contract that is not confirmed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		3069

12.1.10.57.1 Type <Tp>

Presence: [1..1]

Definition: Specifies that the contract remains unconfirmed.

Datatype: "TradeConfirmationType2Code" on page 3137

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

12.1.10.58 TradeConfirmation2

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		3069
	TimeStamp <*TmStmp*>	[1..1]	DateTime		3070

12.1.10.58.1 Type <Tp>

Presence: [1..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 3137

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

12.1.10.58.2 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODateTime" on page 3141

12.1.10.59 ProductClassificationCriteria1

Definition: Criteria regarding product classification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <*ClssfctnFinInstrm*>	[0..*]	IdentifierSet		3070
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..*]	Text		3070

12.1.10.59.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [0..*]

Definition: Identifier is an ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 3142

12.1.10.59.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 3149

12.1.10.60 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3070
	Description <*Desc*>	[0..1]	Text		3071
	SchemeName <*SchmeNm*>	[0..1]	±		3071
	Issuer <*Issr*>	[0..1]	Text		3071

12.1.10.60.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 3148

12.1.10.60.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 3148

12.1.10.60.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 3071 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3071
Or}	Proprietary <*Prtry*>	[1..1]	Text		3071

12.1.10.60.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 3148

12.1.10.61 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3071
Or}	Proprietary <*Prtry*>	[1..1]	Text		3071

12.1.10.61.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalValidationRuleIdentification1Code" on page 3121

12.1.10.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 3148

12.1.11 Organisation Identification

12.1.11.1 OrganisationIdentification38

Definition: Identifies an organisation through client identification, a name and a domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		3072
	Name <*Nm*>	[0..1]	Text		3072
	Domicile <*Dmcl*>	[0..1]	Text		3072

12.1.11.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.11.1.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the organisation.

Datatype: "Max105Text" on page 3146

12.1.11.1.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the organisation.

Datatype: "Max500Text" on page 3148

12.1.11.2 LegalPersonIdentification1

Definition: Provides the identification of the organisation which is a legal person.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		3073
	Country <*Ctry*>	[0..1]	CodeSet	C3	3073

12.1.11.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the legal person.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.11.2.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country where the registered office of the organisation is located.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.11.3 OrganisationIdentification15Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.11.3.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 3143

12.1.11.3.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an organisation, using a client code or a business identification code.

Other <Othr> contains the following elements (see "OrganisationIdentification38" on page 3072 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		3072
	Name *<Nm>*	[0..1]	Text		3072
	Domicile *<Dmcl>*	[0..1]	Text		3072

12.1.11.3.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 3142

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.

12.1.12 Party Identification

12.1.12.1 DerivativePartyIdentification1Choice

Definition: Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	3074
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		3075
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		3075

12.1.12.1.1 Country <Ctry>

Presence: [1..1]

Definition: Country of the reference entity.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.12.1.2 CountrySubDivision <CtrySubDvsn>

Presence: [1..1]

Definition: Country and country sub-division of the reference entity.

Datatype: "CountrySubDivisionCode" on page 3117

12.1.12.1.3 LEI <LEI>

Presence: [1..1]

Definition: Identification of the reference party through Legal entity identifier.

Datatype: "LEIIdentifier" on page 3143

12.1.12.2 TradePartyIdentificationQuery11Choice

Definition: Query of a trade party based on the legal means of identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3075
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3075

12.1.12.2.1 Identification <Id>

Presence: [1..*]

Definition: Provides the identification of the organisation.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		3073
Or	Other <*Othr*>	[1..1]	±		3073
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	3074

12.1.12.2.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.12.3 TradePartyIdentificationQuery10Choice

Definition: Query of a trade party based on the legal and natural means of identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		3076
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3076

12.1.12.3.1 Identification <Id>

Presence: [1..*]

Definition: Provides the identification of the organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 3076 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.12.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.12.4 PartyIdentification248Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		3076
Or}	Natural <*Ntrl*>	[1..1]	±		3077

12.1.12.4.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains the following elements (see "LegalPersonIdentification1" on page 3072 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		3073
	Country *<Ctry>*	[0..1]	CodeSet	C3	3073

12.1.12.4.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "NaturalPersonIdentification3" on page 3026 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		3027
	Country *<Ctry>*	[0..1]	CodeSet	C3	3027

12.1.12.5 PartyIdentification236Choice

Definition: Provides the identification of the organisation.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		3077
Or}	Natural *<Ntrl>*	[1..1]	±		3077

12.1.12.5.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains one of the following elements (see "OrganisationIdentification15Choice" on page 3073 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		3073
Or	Other *<Othr>*	[1..1]	±		3073
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3074

12.1.12.5.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "NaturalPersonIdentification2" on page 3066 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		3066
	Name *<Nm>*	[0..1]	Text		3066
	Domicile *<Dmcl>*	[0..1]	Text		3066

12.1.12.6 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	3078
Or	LegalEntityIdentifier *<LglNttyIdr>*	[1..1]	IdentifierSet		3078
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		3078
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		3079

12.1.12.6.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 3142

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.

12.1.12.6.2 LegalEntityIdentifier <LglNttyIdr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 3143

12.1.12.6.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 3080 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		3080
	Address <*Adr*>	[0..1]	±		3080

12.1.12.6.4 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 2901 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		2901
	SchemeName <*SchmeNm*>	[0..1]	Text		2901
	Issuer <*Issr*>	[0..1]	Text		2902

12.1.13 Payment Type

12.1.13.1 PaymentType5Choice

Definition: Choice beween a payment type from a predefined list and a proprietary payment type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		3079
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		3080

12.1.13.1.1 Type <Tp>

Presence: [1..1]

Definition: Type, or nature, of the payment.

Datatype: "PaymentType4Code" on page 3132

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).

CodeName	Name	Definition
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

12.1.13.1.2 ProprietaryType <PrtryTp>

Presence: [1..1]

Definition: Payment type that is not included in a predefined list.

Datatype: "Max4AlphaNumericText" on page 3148

12.1.14 Postal Address

12.1.14.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		3080
	Address <*Adr*>	[0..1]	±		3080

12.1.14.1.1 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 3148

12.1.14.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 3081 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		3081
	AddressLine <*AdrLine*>	[0..5]	Text		3081
	StreetName <*StrtNm*>	[0..1]	Text		3081
	BuildingNumber <*BldgNb*>	[0..1]	Text		3082
	PostCode <*PstCd*>	[0..1]	Text		3082
	TownName <*TwnNm*>	[0..1]	Text		3082
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		3082
	Country <*Ctry*>	[1..1]	CodeSet	C3	3082

12.1.14.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		3081
	AddressLine <*AdrLine*>	[0..5]	Text		3081
	StreetName <*StrtNm*>	[0..1]	Text		3081
	BuildingNumber <*BldgNb*>	[0..1]	Text		3082
	PostCode <*PstCd*>	[0..1]	Text		3082
	TownName <*TwnNm*>	[0..1]	Text		3082
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		3082
	Country <*Ctry*>	[1..1]	CodeSet	C3	3082

12.1.14.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 3100

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.

12.1.14.2.2 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 3149

12.1.14.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 3149

12.1.14.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 3147

12.1.14.2.5 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 3147

12.1.14.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 3148

12.1.14.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 3148

12.1.14.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 3116

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

12.1.15 Price

12.1.15.1 SecuritiesTransactionPrice17Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.15.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

12.1.15.1.2 Unit <Unit>

Presence: [1..1]

Definition: Indicates that price is expressed in units.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.15.1.3 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 3146

12.1.15.1.4 Yield <Yld>

Presence: [1..1]

Definition: Indicates that price is expressed as a yield.

Datatype: "PercentageRate" on page 3146

12.1.15.1.5 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 3146

12.1.15.1.6 PendingPrice <PdgPric>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 3133

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

12.1.15.1.7 Other <Othr>

Presence: [1..1]

Definition: Indicates that price or quantity is expressed in another notation.

Impacted by: C19 "OneElementPresentRule"

Other <Othr> contains the following elements (see "SecuritiesTransactionPrice5" on page 3088 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity		3089
	Type <*Tp*>	[0..1]	Text		3089

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Value Must be present
 Or    /Type Must be present
```

12.1.15.2 SecuritiesTransactionPrice20Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3084
Or	Percentage <*Pctg*>	[1..1]	Rate		3085
Or	Decimal <*Dcml*>	[1..1]	Rate		3085
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		3085

12.1.15.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

12.1.15.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 3146

12.1.15.2.3 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 3146

12.1.15.2.4 BasisPointSpread <BsisPtSprd>

Presence: [1..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 3145

12.1.15.3 PriceData2

Definition: Indicates the details of the price applicable to the derivative transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		3086
	SchedulePeriod <*SchdlPrd*>	[0..*]			3086
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			3087
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		3088

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

12.1.15.3.1 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.15.3.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with prices varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		3086
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		3087
	Price <*Pric*>	[1..1]	±		3087

12.1.15.3.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 3141

12.1.15.3.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 3141

12.1.15.3.2.3 Price <Pric>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 3082 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3083
Or	Unit <*Unit*>	[1..1]	Quantity		3083
Or	Percentage <*Pctg*>	[1..1]	Rate		3083
Or	Yield <*Yld*>	[1..1]	Rate		3083
Or	Decimal <*Dcml*>	[1..1]	Rate		3083
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		3084
Or}	Other <*Othr*>	[1..1]	±	C19	3084

12.1.15.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the price is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3087
Or}	Proprietary <*Prtry*>	[1..1]	±		3087

12.1.15.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 3121

12.1.15.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 3066 for details)

Or	MessageElement <XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3066
	SchemeName <*SchmeNm*>	[0..1]	Text		3067
	Issuer <*Issr*>	[0..1]	Text		3067

12.1.15.3.4 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.15.4 SecuritiesTransactionPrice14Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement <XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		3088
Or}	Decimal <*Dcml*>	[1..1]	Rate		3088

12.1.15.4.1 Rate <Rate>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 3146

12.1.15.4.2 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 3146

12.1.15.5 SecuritiesTransactionPrice5

Definition: Price with notation.

Or	MessageElement <XML Tag>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity		3089
	Type <*Tp*>	[0..1]	Text		3089

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Value Must be present
 Or    /Type Must be present
```

12.1.15.5.1 Value <Val>

Presence: [0..1]

Definition: Value of the price.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.15.5.2 Type <Tp>

Presence: [0..1]

Definition: Notation of the price.

Datatype: "Max35Text" on page 3148

12.1.15.6 SecuritiesTransactionPrice13Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		3089
Or	Percentage <*Pctg*>	[1..1]	Rate		3089
Or	Decimal <*Dcml*>	[0..1]	Rate		3089
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		3090

12.1.15.6.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 2841 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	2841
	Sign <*Sgn*>	[0..1]	Indicator		2842

12.1.15.6.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 3146

12.1.15.6.3 Decimal <Dcml>

Presence: [0..1]

Definition:

Datatype: "BaseOneRate" on page 3146

12.1.15.6.4 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 3145

12.1.16 Quantity

12.1.16.1 EnergyQuantityUnit2Choice

Definition: Specifies the units used to quantify an energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		3090
Or}	Proprietary <*Prtry*>	[1..1]	Text		3091

12.1.16.1.1 Code <Cd>

Presence: [1..1]

Definition: Energy quantity units, expressed as a code.

Datatype: "EnergyQuantityUnit2Code" on page 3119

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.

CodeName	Name	Definition
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

12.1.16.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Energy quantity unit, when energy unit code is not available, in a proprietary format.

Datatype: "Max52Text" on page 3149

12.1.16.2 Quantity47Choice

Definition: Specifies the format of the quantity of delivery.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		3091
Or}	Description <*Desc*>	[1..1]	Text		3091

12.1.16.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of delivery.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.16.2.2 Description <Desc>

Presence: [1..1]

Definition: Textual description of the delivery quantity.

Datatype: "Max52Text" on page 3149

12.1.16.3 FinancialInstrumentQuantity32Choice

Definition: Defines the format for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		3091
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	3092
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	3092

12.1.16.3.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, such as a number of shares.

Datatype: "LongFraction19DecimalNumber" on page 3144

12.1.16.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a nominal value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndl9DecimalAmount" on page 3099

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.

12.1.16.3.3 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a monetary value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 3099

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.

12.1.17 Rate

12.1.17.1 FixedRate10

Definition: Fixed rate related information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		3093
	DayCount <*DayCnt*>	[0..1]	±		3093
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		3093

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

12.1.17.1.1 Rate <Rate>

Presence: [0..1]

Definition: Indicates the per annum rate of the fixed leg(s) of an interest rate contract.

Rate <Rate> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 3088 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		3088
Or}	Decimal <*Dcml*>	[1..1]	Rate		3088

12.1.17.1.2 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 3060 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		3060
	Narrative <*Nrrtv*>	[0..1]	Text		3064

12.1.17.1.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 3058 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C33	3058
Or}	Proprietary <*Prtry*>	[1..1]	Text		3058

12.1.18 Securities Identification

12.1.18.1 SecurityIdentificationQueryCriteria1

Definition: Query based on ISIN or an alternative format for the identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		3094
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..*]	Text		3094

12.1.18.1.1 ISIN <ISIN>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.18.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..*]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

12.1.18.2 SecurityIdentificationQuery4Choice

Definition: Query based on various identification of the security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..*]	IdentifierSet		3095
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..*]	Text		3095
Or	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		3095
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..*]	Text		3095
Or	Index <*Indx*>	[1..*]	±		3096
Or	Basket <*Bskt*>	[1..*]		C10	3096
	Structurer <*Strr*>	[0..1]	IdentifierSet		3096
	Identifier <*Idr*>	[0..1]	Text		3096
	ISIN <*ISIN*>	[0..1]	IdentifierSet		3097
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		3097

12.1.18.2.1 ISIN <ISIN>

Presence: [1..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.18.2.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..*]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 3149

12.1.18.2.3 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Query for not available value (N/A).

Usage: N/A means that value was not available at the time of the reporting.

Datatype: "NotAvailable1Code" on page 3130

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

12.1.18.2.4 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 3149

12.1.18.2.5 Index <Indx>

Presence: [1..*]

Definition: Identification of the index on which the financial instrument is based.

Index <Indx> contains one of the following elements (see "SecurityIdentification20Choice" on page 3097 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		3097
Or}	Name <*Nm*>	[1..1]	Text		3097

12.1.18.2.6 Basket <Bskt>

Presence: [1..*]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C10 "OneElementPresentRule"

Basket <Bskt> contains the following **BasketQuery1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[0..1]	IdentifierSet		3096
	Identifier <*Idr*>	[0..1]	Text		3096
	ISIN <*ISIN*>	[0..1]	IdentifierSet		3097

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identifier Must be present
 Or    /ISIN Must be present
```

12.1.18.2.6.1 Structurer <Strr>

Presence: [0..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 3143

12.1.18.2.6.2 Identifier <Idr>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 3149

12.1.18.2.6.3 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.18.2.7 NotReported <NotRptd>

Presence: [1..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 3130

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.1.18.3 SecurityIdentification20Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		3097
Or}	Name *<Nm>*	[1..1]	Text		3097

12.1.18.3.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 3143

12.1.18.3.2 Name <Nm>

Presence: [1..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max25Text" on page 3147

12.1.19 Status

12.1.19.1 RejectionReason70

Definition: Provides reasons of rejecting transactions.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageReportIdentification <*MsgRptId*>	[1..1]	Text		3098
	Status <*Sts*>	[1..1]	CodeSet		3098
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		3098

12.1.19.1.1 MessageReportIdentification <MsgRptId>

Presence: [1..1]

Definition: Identification of the report.

Datatype: "Max140Text" on page 3147

12.1.19.1.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus2Code" on page 3136

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
RJCT	Rejected	Message has been rejected.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.
NAUT	NotAuthorised	Message was rejected due to authorisation/permission issues.

12.1.19.1.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..1]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 3070 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		3070
	Description <*Desc*>	[0..1]	Text		3071
	SchemeName <*SchmeNm*>	[0..1]	±		3071
	Issuer <*Issr*>	[0..1]	Text		3071

12.2 Message Datatypes

12.2.1 Amount

12.2.1.1 ActiveOrHistoricCurrencyAnd19DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 3100

Format

minInclusive	0
totalDigits	25
fractionDigits	19

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

12.2.1.2 ActiveOrHistoricCurrencyAnd20DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 3100

Format

minInclusive	0
totalDigits	25
fractionDigits	20

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

12.2.2 CodeSet

12.2.2.1 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.

12.2.2.2 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.

12.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

12.2.2.4 AllocationIndicator1Code

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Type: CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

12.2.2.5 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

12.2.2.6 AssetClassDetailedSubProductType10Code

Definition: Further sub product code list for commodity derivative Non-Precious.

Type: CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).

CodeName	Name	Definition
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

12.2.2.7 AssetClassDetailedSubProductType11Code

Definition: Further sub product code list for commodity derivative Precious.

Type: CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

12.2.2.8 AssetClassDetailedSubProductType1Code

Definition: Further sub product code list for commodity derivative Grains Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

12.2.2.9 AssetClassDetailedSubProductType29Code

Definition: Further sub product code list for commodity derivative Olive Oil.

Type: CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

12.2.2.10 AssetClassDetailedSubProductType2Code

Definition: Further sub product code list for commodity derivative Softs.

Type: CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

12.2.2.11 AssetClassDetailedSubProductType30Code

Definition: Further sub product code list for commodity derivative Grain.

Type: CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

12.2.2.12 AssetClassDetailedSubProductType31Code

Definition: Further sub product code list for commodity derivative Natural Gas.

Type: CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

12.2.2.13 AssetClassDetailedSubProductType32Code

Definition: Further sub product code list for commodity derivative Oil.

Type: CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.

CodeName	Name	Definition
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

12.2.2.14 AssetClassDetailedSubProductType33Code

Definition: Further sub product code list for commodity derivative Dry.

Type: CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

12.2.2.15 AssetClassDetailedSubProductType34Code

Definition: Further sub product code list for commodity derivative Wet.

Type: CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

12.2.2.16 AssetClassDetailedSubProductType5Code

Definition: Further sub product code list for commodity derivative Electricity.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

12.2.2.17 AssetClassDetailedSubProductType8Code

Definition: Further sub product code list for commodity derivative Emissions.

Type: CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

12.2.2.18 AssetClassProductType11Code

Definition: Commodity derivative base product code list for Other C10.

Type: CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

12.2.2.19 AssetClassProductType12Code

Definition: Commodity derivative base product code list for Inflation.

Type: CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

12.2.2.20 AssetClassProductType13Code

Definition: Commodity derivative base product code list for Multi Commodity Exotic.

Type: CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

12.2.2.21 AssetClassProductType14Code

Definition: Commodity derivative base product code list for Official Economic Statistics.

Type: CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

12.2.2.22 AssetClassProductType15Code

Definition: Commodity derivative base product code list for Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.2.2.23 AssetClassProductType16Code

Definition: Commodity derivative base product code list for Index.

Type: CodeSet

CodeName	Name	Definition
INDX	Index	Index type of commodities.

12.2.2.24 AssetClassProductType1Code

Definition: Commodity derivative base product code list for Agricultural.

Type: CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

12.2.2.25 AssetClassProductType2Code

Definition: Commodity derivative base product code list for Energy.

Type: CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

12.2.2.26 AssetClassProductType3Code

Definition: Commodity derivative base product code list for Environmental.

Type: CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

12.2.2.27 AssetClassProductType4Code

Definition: Commodity derivative base product code list for Freight.

Type: CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

12.2.2.28 AssetClassProductType5Code

Definition: Commodity derivative base product code list for Fertilizer.

Type: CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

12.2.2.29 AssetClassProductType6Code

Definition: Commodity derivative base product code list for Industrial Product.

Type: CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

12.2.2.30 AssetClassProductType7Code

Definition: Commodity derivative base product code list for Metal.

Type: CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

12.2.2.31 AssetClassProductType8Code

Definition: Commodity derivative base product code list for Paper.

Type: CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

12.2.2.32 AssetClassProductType9Code

Definition: Commodity derivative base product code list for Polypropylene.

Type: CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

12.2.2.33 AssetClassSubProductType10Code

Definition: Defines the sub-product of type Emission.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

12.2.2.34 AssetClassSubProductType15Code

Definition: Defines the sub-product of type Non Precious Metal.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

12.2.2.35 AssetClassSubProductType16Code

Definition: Defines the sub-product of type Precious Metal.

Type: CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

12.2.2.36 AssetClassSubProductType18Code

Definition: Defines the sub-product of type Plastic.

Type: CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

12.2.2.37 AssetClassSubProductType1Code

Definition: Defines the sub-product of type Grain Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

12.2.2.38 AssetClassSubProductType20Code

Definition: Defines the sub-product of type Dairy.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

12.2.2.39 AssetClassSubProductType21Code

Definition: Defines the sub-product of type Forestry.

Type: CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

12.2.2.40 AssetClassSubProductType22Code

Definition: Defines the sub-product of type Livestock.

Type: CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

12.2.2.41 AssetClassSubProductType23Code

Definition: Defines the sub-product of type Seafood.

Type: CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

12.2.2.42 AssetClassSubProductType24Code

Definition: Defines the sub-product of type Coal.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

12.2.2.43 AssetClassSubProductType25Code

Definition: Defines the sub-product of type Distillates.

Type: CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

12.2.2.44 AssetClassSubProductType26Code

Definition: Defines the sub-product of type Inter Energy.

Type: CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

12.2.2.45 AssetClassSubProductType27Code

Definition: Defines the sub-product of type Light Ends.

Type: CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

12.2.2.46 AssetClassSubProductType28Code

Definition: Defines the sub-product of type Renewable Energy.

Type: CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

12.2.2.47 AssetClassSubProductType29Code

Definition: Defines the sub-product of type Carbon Related.

Type: CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

12.2.2.48 AssetClassSubProductType2Code

Definition: Defines the sub-product of type Softs.

Type: CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

12.2.2.49 AssetClassSubProductType30Code

Definition: Defines the sub-product of type Weather.

Type: CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

12.2.2.50 AssetClassSubProductType31Code

Definition: Defines the sub-product of type Dry Freight.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

12.2.2.51 AssetClassSubProductType32Code

Definition: Defines the sub-product of type Wet Freight.

Type: CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

12.2.2.52 AssetClassSubProductType33Code

Definition: Defines the sub-product of type Construction.

Type: CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

12.2.2.53 AssetClassSubProductType34Code

Definition: Defines the sub-product of type Manufacturing.

Type: CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

12.2.2.54 AssetClassSubProductType35Code

Definition: Defines the sub-product of type Containerboard.

Type: CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

12.2.2.55 AssetClassSubProductType36Code

Definition: Defines the sub-product of type Newsprint.

Type: CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

12.2.2.56 AssetClassSubProductType37Code

Definition: Defines the sub-product of type Pulp.

Type: CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

12.2.2.57 AssetClassSubProductType39Code

Definition: Defines the sub-product of type Ammonia.

Type: CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

12.2.2.58 AssetClassSubProductType3Code

Definition: Defines the sub-product of type Olive Oil.

Type: CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

12.2.2.59 AssetClassSubProductType40Code

Definition: Defines the sub-product of type Diammonium Phosphate.

Type: CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

12.2.2.60 AssetClassSubProductType41Code

Definition: Defines the sub-product of type Potash.

Type: CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

12.2.2.61 AssetClassSubProductType42Code

Definition: Defines the sub-product of type Sulphur.

Type: CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

12.2.2.62 AssetClassSubProductType43Code

Definition: Defines the sub-product of type Urea.

Type: CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

12.2.2.63 AssetClassSubProductType44Code

Definition: Defines the sub-product of type Urea and Ammonium Nitrate.

Type: CodeSet

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

12.2.2.64 AssetClassSubProductType45Code

Definition: Defines the sub-product of type Potato.

Type: CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

12.2.2.65 AssetClassSubProductType46Code

Definition: Defines the sub-product of type Container Ship Freight.

Type: CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

12.2.2.66 AssetClassSubProductType49Code

Definition: Defines the sub-product of type as Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

12.2.2.67 AssetClassSubProductType5Code

Definition: Defines the sub-product of type Grain.

Type: CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

12.2.2.68 AssetClassSubProductType6Code

Definition: Defines the sub-product of type Electricity.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

12.2.2.69 AssetClassSubProductType7Code

Definition: Defines the sub-product of type Natural Gas.

Type: CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

12.2.2.70 AssetClassSubProductType8Code

Definition: Defines the sub-product of type Oil.

Type: CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

12.2.2.71 ClearingAccountType4Code

Definition: Specifies the clearing account type.

Type: CodeSet

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

12.2.2.72 ClearingExemptionException1Code

Definition: Specifies the list of codes applicable to the clearing exemptions or exceptions.

Type: CodeSet

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

12.2.2.73 ClearingObligationType1Code

Definition: Specifies whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.

Type: CodeSet

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

12.2.2.74 CollateralisationType3Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty

CodeName	Name	Definition
		does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

12.2.2.75 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).

12.2.2.76 CountrySubDivisionCode

Definition: Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type: CodeSet

Format

pattern	[A-Z]{2,2}\-[0-9A-Z]{1,3}

12.2.2.77 DebtInstrumentSeniorityType2Code

Definition: Specifies the seniority type of a specific debt instrument.

Type: CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

12.2.2.78 DerivativeEventType3Code

Definition: Explanation or reason for the action being taken on the transaction reporting.

Type: CodeSet

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.

CodeName	Name	Definition
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

12.2.2.79 DurationType1Code

Definition: Specifies the duration of the delivery period.

Type: CodeSet

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

12.2.2.80 EmbeddedType1Code

Definition: Specifies the list of codes applicable to embedded option types.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

12.2.2.81 EnergyLoadType1Code

Definition: Specifies the energy delivery profile.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

12.2.2.82 EnergyQuantityUnit2Code

Definition: Specifies an energy quantity unit.

Type: CodeSet

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.

CodeName	Name	Definition
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

12.2.2.83 ExternalAgreementType1Code

Definition: Name of the identification scheme, in a coded form as published in an external list.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.84 ExternalBenchmarkCurveName1Code

Definition: Specifies the external benchmark curve name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.85 ExternalPartyRelationshipType1Code

Definition: Specifies the external the party relationship type code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.86 ExternalUnitOfMeasure1Code

Definition: Specifies the external unit of measure by means of a code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.87 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule 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.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.88 FinancialInstrumentContractType2Code

Definition: Specifies the contract type of a derivative.

Type: CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

12.2.2.89 FinancialPartySectorType2Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

12.2.2.90 FinancialPartySectorType3Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of

CodeName	Name	Definition
		providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

12.2.2.91 Frequency13Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

12.2.2.92 Frequency14Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1

maxLength 4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

12.2.2.93 Frequency19Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength 1

maxLength 4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

12.2.2.94 InterestComputationMethod4Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued

CodeName	Name	Definition
		days in the interest period and a 360-day year.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period

CodeName	Name	Definition
		and the intermediate results are summed up.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way

CodeName	Name	Definition
		similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 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

CodeName	Name	Definition
		29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

12.2.2.95 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.

CodeName	Name	Definition
TCTN	Transaction	Modification applies to a transaction.

12.2.2.96 NonFinancialPartySector1Code

Definition: Specifies the sector of a party with non financial activities.

Type: CodeSet

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAnd Remediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

12.2.2.97 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

12.2.2.98 NotApplicable1Code

Definition: Specifies special purpose codes.

Type: CodeSet

Format

minLength	0
maxLength	4

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

12.2.2.99 NotAvailable1Code

Definition: Specifies a not available value code.

Type: CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

12.2.2.100 NotReported1Code

Definition: Specifies a not reported value code.

Type: CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

12.2.2.101 Operation3Code

Definition: Specifies an AND or an OR operator.

Type: CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

12.2.2.102 OptionParty1Code

Definition: Specifies if a trade party is a buyer or a seller.

Type: CodeSet

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

12.2.2.103 OptionParty3Code

Definition: Specifies if a trade party is a taker or a maker.

Type: CodeSet

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

12.2.2.104 OptionStyle6Code

Definition: Specifies how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

12.2.2.105 OptionType2Code

Definition: Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

12.2.2.106 PairingStatus1Code

Definition: Pairing status for an individual transaction or report.

Type: CodeSet

CodeName	Name	Definition
PARD	Paired	Transaction has been paired.
UNPR	Unpaired	Transaction has not been paired.

12.2.2.107 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

12.2.2.108 PaymentType4Code

Definition: Specifies the type, or nature, of the payment.

Type: CodeSet

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

12.2.2.109 PhysicalTransferType4Code

Definition: Specifies the asset delivery type when the financial instrument is settled.

Type: CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

12.2.2.110 PriceStatus1Code

Definition: Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

12.2.2.111 PriceStatus2Code

Definition: Status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.

12.2.2.112 ProductType4Code

Definition: Specifies the underlying type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

12.2.2.113 RateBasis1Code

Definition: Specifies a rate basis.

Type: CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

12.2.2.114 Reconciliation3Code

Definition: Specifies the process type used for the trade repository reconciliation.

Type: CodeSet

CodeName	Name	Definition
DPRW	DualSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has both sides of the trade reported but fields are not valuation reconciled.
DPRV	DualSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has both sides of the trade reported but fields are valuation reconciled only.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SPRW	SingleSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are not valuation reconciled.
SPRV	SingleSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are valuation reconciled only.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.

12.2.2.115 ReconciliationStatus1Code

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Type: CodeSet

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

12.2.2.116 ReconciliationStatus2Code

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Type: CodeSet

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.
NOAP	NotApplicable	Not applicable.

12.2.2.117 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

12.2.2.118 ReportingMessageStatus2Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
RJCT	Rejected	Message has been rejected.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.
NAUT	NotAuthorised	Message was rejected due to authorisation/permission issues.

12.2.2.119 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

12.2.2.120 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

12.2.2.121 RiskReductionService1Code

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Type: CodeSet

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

12.2.2.122 SpecialPurpose2Code

Definition: Specifies blank or not available codes.

Type: CodeSet

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

12.2.2.123 TradeConfirmationType1Code

Definition: Specifies whether the contract was electronically confirmed or non-electronically confirmed.

Type: CodeSet

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

12.2.2.124 TradeConfirmationType2Code

Definition: Specifies that the contract was electronically non-confirmed.

Type: CodeSet

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

12.2.2.125 TradeCounterpartyType1Code

Definition: Specifies the type of the trade counterparty.

Type: CodeSet

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.

CodeName	Name	Definition
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

12.2.2.126 TradeRepositoryReportingType1Code

Definition: Indication whether both counterparties to the transaction have reported to the same trade repository or each counterparty to the transaction reported two different trade repository.

Type: CodeSet

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

12.2.2.127 TradingCapacity7Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

12.2.2.128 TransactionOperationType10Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by

CodeName	Name	Definition
		mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

12.2.2.129 TransactionOperationType11Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
NEWT	NewTransaction	Transaction is a new transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

12.2.2.130 TransactionOperationType8Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

12.2.2.131 UnderlyingIdentification1Code

Definition: Specifies the type of the underlying identification.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

12.2.2.132 ValuationType1Code

Definition: Specifies the type used for the calculation of the valuation.

Type: CodeSet

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

12.2.2.133 WeekDay3Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

12.2.3 Date

12.2.3.1 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

12.2.4 DateTime

12.2.4.1 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

12.2.5 IdentifierSet

12.2.5.1 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.

12.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIdentifier

Format

pattern	[A-Z]{6,6}

12.2.5.3 EICIdentifier

Definition: Energy identification coding scheme.

Type: IdentifierSet

Identification scheme: European Network for transmission operator electricity.

Format

pattern	[A-Z0-9\-]{16}

12.2.5.4 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}

12.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern	[A-Z0-9]{18,18}[0-9]{2,2}

12.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

12.2.5.7 UTIIdentifier

Definition: Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

Type: IdentifierSet

Identification scheme: Parties to a trade; UTIIdentier

Format

pattern	[A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

12.2.6 Indicator

12.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

12.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

12.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

12.2.7 Quantity

12.2.7.1 DayOfMonthNumber

Definition: Day of the month in a numeric form, that is 3 is the third day of the month.

Type: Quantity

Format

minInclusive	1
maxInclusive	31

12.2.7.2 LongFraction19DecimalNumber

Definition: Number of objects represented as a decimal number, such as 0.75 or 45.6.

Type: Quantity

Format

totalDigits	25
fractionDigits	19

12.2.7.3 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

12.2.7.4 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

12.2.7.5 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

12.2.8 Rate

12.2.8.1 BaseOne18Rate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	18
fractionDigits	13
baseValue	1.0

12.2.8.2 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

12.2.8.3 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

12.2.9 Text

12.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

12.2.9.2 Max100Text

Definition: Specifies a character string with a maximum length of 100 characters.

Type: Text

Format

minLength	1
maxLength	100

12.2.9.3 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

12.2.9.4 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

12.2.9.5 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}

12.2.9.6 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

12.2.9.7 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

12.2.9.8 Max25Text

Definition: Specifies a character string with a maximum length of 25 characters.

Type: Text

Format

minLength	1
maxLength	25

12.2.9.9 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

12.2.9.10 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

12.2.9.11 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

12.2.9.12 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

12.2.9.13 Max500Text

Definition: Specifies a character string with a maximum length of 500 characters.

Type: Text

Format

minLength	1
maxLength	500

12.2.9.14 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

12.2.9.15 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

12.2.9.16 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}

12.2.9.17 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

12.2.9.18 Max72Text

Definition: Specifies a character string with a maximum length of 72 characters.

Type: Text

Format

minLength	1
maxLength	72

12.2.10 Time

12.2.10.1 ISOTime

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

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Type: Time