

## Usage Guideline

# DRAFT15auth.016.001.01\_ESMAUG\_DAT- TRA\_1.0.3

## MiFIR - Transaction Data - TREM

This document describes a usage guideline restricting the base message **MX DRAFT15auth.016.001.01**. You can also consult [this information online](#).

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## Message Functionality

### Overview

The FinancialInstrumentReportingTransactionReport message is sent by the reporting agent to the competent authority to report on the securities transactions or by the competent authority to another competent authority when the transaction needs to be exchanged between the competent authorities.

### Outline

The MiFIR - Transaction Data - TREM / DRAFT15auth.016.001.01\_ESMAUG\_DATTRA\_1.0.3 message is composed of 2 building blocks

a. Transaction

Provides the details of the reported securities transactions.

b. SupplementaryData

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

# 1 Restriction summary

This Usage Guideline restricts the DRAFT15auth.016.001.01 message.

Restriction Type	See page
Removed elements	7, 11, 52, 53, 53, 53, 53, 73, 87, 96, 105, 132
Make mandatory	52, 52, 52, 52, 52, 87, 96
Reduce Multiplicity	6, 68, 80, 81
Ignore	n.a.
Text rules	15, 17, 17, 17, 18, 18, 18, 19, 20, 24, 24, 44, 44, 45, 45, 46, 46, 46, 46, 46, 47, 47, 47, 47, 47, 47, 47, 48, 48, 48, 48, 49, 49, 49, 50, 50, 50, 56, 57, 57, 57, 58, 58, 58, 62, 74, 75, 76, 77, 78, 78, 78, 79, 79, 88, 88, 89, 89, 89, 90, 91, 91, 91, 92, 92, 92, 94, 95, 110
Conditional rules	n.a.
Fixed values	n.a.
Truncates	n.a.
Comments	n.a.
Annotations	n.a.
Changed datatypes	n.a.
Extensions	n.a.
Synonyms	n.a.
Other restrictions	18, 24, 25, 25, 25, 25, 25, 26, 26, 26, 26, 26, 27, 27, 27, 27, 27, 27, 28, 28, 28, 28, 28, 29, 29, 29, 29, 29, 30, 30, 30, 30, 30, 30, 31, 31, 31, 31, 31, 31, 32, 32, 32, 32, 32, 33, 33, 33, 33, 33, 33, 34, 34, 34, 34, 34, 34, 35, 35, 35, 35, 35, 36, 36, 36, 36, 36, 36, 37, 37, 37, 37, 37, 37, 38, 38, 38, 38, 38, 38, 39, 39, 39, 39, 39, 39, 40, 40, 40, 40, 40, 40, 41, 41, 41, 44, 55, 55, 60, 61, 61, 61, 61, 61, 61, 61, 62, 63, 63, 63, 64, 70, 70, 70, 70, 70, 71, 71, 71, 71, 71, 71, 72, 72, 72, 72, 85, 93, 100, 100, 101, 101, 101, 101, 102, 102, 103, 103, 108, 108, 110, 122, 134, 135, 135, 136, 136, 137, 137, 138

## 2 Structure

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	<i>FinancialInstrumentReportingTransactionReportV01</i>	<FinInstrmRptgTxRpt>		[1..1]		
	<b>Transaction</b>	<Tx>		[1..*]	⚠ R[1..500000]	6
	New	<New>	{Or	[1..1]	⚠	69
	Cancellation	<Cxl>	Or	[1..1]		72
	SupplementaryData	<SplmtryData>	Or}	[0..*]	🚫	73
	<b>SupplementaryData</b>	<SplmtryData>		[0..*]	🚫	6
	PlaceAndName	<PlcAndNm>		[0..1]		104
	Envelope	<Envlp>		[1..1]		104

## 3 Message Building Blocks

**Note** The following chapter identifies the building blocks of the MiFIR - Transaction Data - TREM / DRAFT15auth.016.001.01\_ESMAUG\_DATTRA\_1.0.3 message definition.

### 3.1 Transaction

*XML Tag:* Tx

*Presence:* [1..\*]

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

The **Tx** block contains the following elements (see datatype "[ReportingTransactionType1Choice 1](#)" on page 68 for details)

🚫 Removed - ✦ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	New	<New>	{Or	[1..1]	⚠	69
	Cancellation	<Cxl>	Or	[1..1]		72
	SupplementaryData	<SplmtryData>	Or}	[0..*]	🚫	73

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction**  
*This element has change repeatability, the maximum occurrence has been changed to : 500000*
- on **DRAFT15auth.016.001.01/Transaction**  
– **Annotation:** (empty)

### 3.2 SupplementaryData

*XML Tag:* SplmtryData

*Presence:* [0..\*]

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

The **SplmtryData** block contains the following elements (see datatype "[SupplementaryData1](#)" on page 103 for details)

🚫 Removed - ✦ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	PlaceAndName	<PlcAndNm>		[0..1]		104
	Envelope	<Envlp>		[1..1]		104

**Usage Guideline details**

- This element(DRAFT15auth.016.001.01/SupplementaryData) is removed.

## 4 Message Components

**Note** The following chapter identifies the message components.

### 4.1 AmountAndDirection53

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

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Amount	<Amt>		[1..1]	⚠	8
	Sign	<Sgn>		[0..1]		8

**Used in element(s)**

"UpFrontPayment" on page 78

#### 4.1.1 Amount

*XML Tag:* Amt

*Presence:* [1..1]

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

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 109

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/Transaction/UpFrontPayment/Amount
  - **Annotation:** (empty)

#### 4.1.2 Sign

*XML Tag:* Sgn

*Presence:* [0..1]

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

*Usage:* When absent, the amount is positive.

*Datatype:* "PlusOrMinusIndicator" on page 132

### 4.2 AmountAndDirection61

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

🚫 Removed - ⚡ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Amount	<Amt>		[1..1]	⚠	9
	Sign	<Sgn>		[0..1]		9

**Used in element(s)**

"MonetaryValue" on page 83

## 4.2.1 Amount

*XML Tag:* Amt

*Presence:* [1..1]

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

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 107

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrument-Attributes/StrikePrice/Price/MonetaryValue/Amount
  - **Annotation:** (empty)

## 4.2.2 Sign

*XML Tag:* Sgn

*Presence:* [0..1]

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

*Datatype:* "PlusOrMinusIndicator" on page 132

## 4.3 AssetClassAttributes1

*Definition:* Asset class specific details of a derivative.

🚫 Removed - ⚡ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Interest	<Intrst>		[1..1]		10
	ForeignExchange	<FX>		[1..1]		10

**Used in element(s)**

"Both" on page 11

### 4.3.1 Interest

*XML Tag:* Intrst

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type interest rate.

The **Intrst** block contains the following elements (see datatype "[DerivativeInterest2](#)" on page 20 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	OtherNotionalCurrency	<OthrNtnlCcy>		[1..1]		20

### 4.3.2 ForeignExchange

*XML Tag:* FX

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type foreign exchange.

The **FX** block contains the following elements (see datatype "[DerivativeForeignExchange2](#)" on page 14 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	OtherNotionalCurrency	<OthrNtnlCcy>		[1..1]		14

## 4.4 AssetClassAttributes1Choice

*Definition:* Asset class specific details of a derivative.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Interest	<Intrst>	{Or	[1..1]		10
	ForeignExchange	<FX>	Or	[1..1]		11
	Both	<Both>	Or}	[1..1]	🚫	11

**Used in element(s)**

"[AssetClassSpecificAttributes](#)" on page 19

### 4.4.1 Interest

*XML Tag:* Intrst

*Presence:* [1..1]

*Definition:* Asset class is a non-financial instrument of type interest rate.

The **Intrst** block contains the following elements (see datatype "[DerivativeInterest2](#)" on page 20 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	OtherNotionalCurrency	<OthrNtnlCcy>		[1..1]	⚠	20

## 4.4.2 ForeignExchange

XML Tag: FX

Presence: [1..1]

Definition: Asset class is a non-financial instrument of type foreign exchange.

The **FX** block contains the following elements (see datatype "[DerivativeForeignExchange2](#)" on page 14 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	OtherNotionalCurrency	<OthrNtnlCcy>		[1..1]	⚠	14

## 4.4.3 Both

XML Tag: Both

Presence: [1..1]

Definition: Asset class is composed of both an interest derivate and a foreign exchange derivative.

The **Both** block contains the following elements (see datatype "[AssetClassAttributes1](#)" on page 9 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Interest	<Intrst>		[1..1]		10
	ForeignExchange	<FX>		[1..1]		10

### Usage Guideline details

- This element(DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/Both) is removed.

## 4.5 BasketDescription3

Definition: Describes the constituents of the basket.

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>		[0..*]	⚠	12
	Index	<Indx>		[0..*]		12

Used in element(s)

"Basket" on page 43

## 4.5.1 ISIN

XML Tag: 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 123

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/ISIN
  - Annotation: (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/ISIN
  - Annotation: (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/ISIN
  - Annotation: (empty)

## 4.5.2 Index

XML Tag: Indx

Presence: [0..\*]

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

The **Indx** block contains the following elements (see datatype "[FinancialInstrument58](#)" on page 22 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>		[0..1]	⚠	22
	Name	<Nm>		[1..1]		23

## 4.6 BenchmarkCurveName5Choice

*Definition:* Choice of format for benchmark curve name.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Index	<Indx>	{Or	[1..1]		13
	Name	<Nm>	Or}	[1..1]		13

Used in element(s)

"[ReferenceRate](#)" on page 45

### 4.6.1 Index

*XML Tag:* Indx

*Presence:* [1..1]

*Definition:* Index name where the underlying is an index.

*Datatype:* "[BenchmarkCurveName2Code](#)" on page 113

### 4.6.2 Name

*XML Tag:* Nm

*Presence:* [1..1]

*Definition:* Provides the name that should be used where no ISIN or standardized name of the index exists, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* "[Max25Text](#)" on page 125

## 4.7 DebtInstrument4

*Definition:* Specifies the debit instrument.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	MaturityDate	<MtrtyDt>		[1..1]	⚠	14

**Used in element(s)**

["DebtInstrumentAttributes" on page 102](#)

## 4.7.1 MaturityDate

*XML Tag:* MtrtyDt

*Presence:* [1..1]

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

*Datatype:* ["ISODate" on page 123](#)

**Usage Guideline details**

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DebtInstrumentAttributes/MaturityDate](#)
  - **Annotation:** (empty)

## 4.8 DerivativeForeignExchange2

*Definition:* Attributes of non-financial instrument of type foreign exchange as underlying.

⊘ Removed - ◇ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	OtherNotionalCurrency	<OthrNtnlCcy>		[1..1]	⚠	14

**Used in element(s)**

["ForeignExchange" on page 11](#), ["ForeignExchange" on page 10](#)

### 4.8.1 OtherNotionalCurrency

*XML Tag:* OthrNtnlCcy

*Presence:* [1..1]

*Definition:* Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

*Datatype:* ["ActiveOrHistoricCurrencyCode" on page 111](#)

**Usage Guideline details**

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/ForeignExchange/OtherNotionalCurrency](#)
  - **Annotation:** (empty)

## 4.9 DerivativeInstrument6\_\_1

*Definition:* Specifies the derivative instrument.

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ExpiryDate	<XpryDt>		[0..1]	⚠️	15
	PriceMultiplier	<PricMltplr>		[1..1]	⚠️	16
	UnderlyingInstrument	<UndrlygInstrm>		[1..1]		16
	OptionType	<OptnTp>		[0..1]	⚠️	16
	StrikePrice	<StrkPric>		[0..1]	⚠️	17
	OptionExerciseStyle	<OptnExrcStyle>		[0..1]	⚠️	18
	DeliveryType	<DlvryTp>		[1..1]	⚠️	19
	AssetClassSpecificAttributes	<AsstClsSpfcAttrbts>		[0..1]	⚠️	19

### Used in element(s)

"DerivativeInstrumentAttributes" on page 102

### 4.9.1 ExpiryDate

*XML Tag:* XpryDt

*Presence:* [0..1]

*Definition:* Original expiry date of the reported financial instrument.

Usage:

Field applies to derivatives with defined expiry date.

*Datatype:* "ISODate" on page 123

#### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/ExpiryDate
  - **ESMA\_ExpiryDate:**

Field is mandatory where field 43 is populated with:

    1. Options with the following CFI attributes: 'O\*\*\*\*\*' or 'H\*\*\*\*\*'
    2. Warrants with the following CFI attributes: RWB\*\*\*, RWS\*\*\*, RWD\*\*\*, RWI\*\*\*
    3. Futures with the following CFI attributes: F\*\*\*\*\*
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/ExpiryDate
  - **Annotation:** (empty)

## 4.9.2 PriceMultiplier

*XML Tag:* PricMltplr

*Presence:* [1..1]

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

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

*Datatype:* "ESMA\_NonNegativeExcludingZeroMax18" on page 121

### Rules

#### R4 MultiplierRule

Price Multiplier must not be zero

Error handling:

- *Error severity:* Fatal
- *Error Code:*
- *Error Text:*

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/PriceMultiplier](#)
  - **Annotation:** (empty)

## 4.9.3 UnderlyingInstrument

*XML Tag:* UndrlygInstrm

*Presence:* [1..1]

*Definition:* Choice to specify the type(s) of underlying instrument(s) that make up the financial instrument.

The **UndrlygInstrm** block contains the following elements (see datatype "UnderlyingIdentification2Choice" on page 106 for details)

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Swap	<Swp>	{Or	[1..1]		106
	Other	<Othr>	Or}	[1..1]		106

## 4.9.4 OptionType

*XML Tag:* OptnTp

*Presence:* [0..1]

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

*Datatype:* ["OptionType2Code" on page 128](#)

**Usage Guideline details**

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/OptionType](#)
  - **ESMA\_OptionTypeNA:**

This field should not be populated where field 43 is populated with:

    1. Instruments with the following CFI attributes: F\*\*\*\*\*, S\*\*\*\*\*, E\*\*\*\*\*, C\*\*\*\*\*, D\*\*\*\*\*, J\*\*\*\*\*
- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/OptionType](#)
  - **ESMA\_OptionType:**

If CFI code is

    1. 'OC\*\*\*\*', 'H\*\*A\*\*', 'H\*\*B\*\*', 'RW\*\*C\*' or 'H\*\*C\*\*', then option type should be 'CALL'
    2. 'OP\*\*\*\*', 'H\*\*D\*\*', 'H\*\*E\*\*', 'RW\*\*P\*' or 'H\*\*F\*\*', then option type should be 'PUTO'
    3. 'OM\*\*\*\*', 'H\*\*G\*\*', 'H\*\*H\*\*', 'RW\*\*B\*' or 'H\*\*I\*\*', then option type should be 'OTHR'
- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/OptionType](#)
  - **Annotation:** (empty)

## 4.9.5 StrikePrice

*XML Tag:* StrkPric

*Presence:* [0..1]

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

The **StrkPric** block contains the following elements (see datatype ["SecuritiesTransactionPrice4Choice" on page 84](#) for details)

Removed - Ignored - Details below - Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Price	<Pric>	{Or	[1..1]		84
	NoPrice	<NoPric>	Or}	[1..1]		84

**Usage Guideline details**

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice](#)
  - **ESMA\_StrikePriceMandatory:**

Field is mandatory where field 43 is populated with:  
 1. Options with the following CFI attributes: O\*\*\*\*\* or H\*\*\*\*\*  
 2. Warrants with the following CFI attributes: RW\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice**

- **ESMA\_StrikePricenA:**

This field should not be populated where field 43 is populated with:  
 1. Instruments with the following CFI attributes: F\*\*\*\*\*, S\*\*\*\*\*, E\*\*\*\*\*, C\*\*\*\*\*, D\*\*\*\*\*, J\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice**

- **Annotation:** (empty)

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice**

- **ESMA\_NotAllowedCurrencies\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice], if  
 at least one occurrence of the following element(s) [StrikePrice/NoPrice] is  
 (are) present  
 , then  
 every occurrence of [StrikePrice/NoPrice/Currency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'

## 4.9.6 OptionExerciseStyle

*XML Tag:* OptnExrcStyle

*Presence:* [0..1]

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

*Datatype:* "OptionStyle7Code" on page 127

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/OptionExerciseStyle**

- **ESMA\_OptionExerciseStyleNA:**

This field should not be populated where field 43 is populated with:  
 1. Instruments with the following CFI attributes: F\*\*\*\*\*, S\*\*\*\*\*, E\*\*\*\*\*, C\*\*\*\*\*, D\*\*\*\*\*, J\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/OptionExerciseStyle**

- **ESMA\_OptionExerciseStyleMandatory:**

Field is mandatory where field 43 is populated with:  
 1. Options with the following CFI attributes: O\*\*\*\*\* or H\*\*\*\*\*  
 2. Warrants with the following CFI attributes: RW\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/OptionExerciseStyle**
  - **Annotation:** (empty)

## 4.9.7 DeliveryType

*XML Tag:* DlvryTp

*Presence:* [1..1]

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

*Datatype:* "PhysicalTransferType4Code" on page 131

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/DeliveryType**
  - **Annotation:** (empty)

## 4.9.8 AssetClassSpecificAttributes

*XML Tag:* AsstClsSpfcAttrbts

*Presence:* [0..1]

*Definition:* Specific attributes of the underlying asset class of the financial instrument.

The **AsstClsSpfcAttrbts** block contains the following elements (see datatype "AssetClassAttributes1Choice" on page 10 for details)

🚫 Removed - 💡 Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Interest	<Intrst>	{Or	[1..1]		10
	ForeignExchange	<FX>	Or	[1..1]		11
	Both	<Both>	Or}	[1..1]	🚫	11

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes**
  - **ESMA\_NotionalCurrencyTwoMandatory:**

This field is mandatory where field 43 is populated with:  
 1. Swaps with the following CFI attributes : SF\*\*\*\*\*  
 2. Futures with the following CFI attributes: FFC\*\*\*

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes

- ESMA\_NotinalCurrencyTwoNA:

This field should not be populated where field 43 is populated with:

1. Options with the following CFI attributes: O\*\*S\*\*, O\*\*D\*\*, O\*\*T\*\*, O\*\*N\*\*
2. Futures with the following CFI attributes: FFS\*\*, FFD\*\*, FFN\*\*, FFV\*\*, FC\*\*\*\*
3. Swaps with the following CFI attributes: ST\*\*\*\*
4. Complex options with the following CFI attributes: HT\*\*\*\*, HE\*\*\*\*, HF\*\*\*\*
5. Other classes of instruments with the following CFI attributes: R\*\*\*\*\*, E\*\*\*\*\*, C\*\*\*\*\*, D\*\*\*\*\*, J\*\*\*\*\*

## 4.10 DerivativeInterest2

*Definition:* Specifies a multi-leg interest derivative.

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	OtherNotionalCurrency	<OthrNtnlCcy>		[1..1]	⚠️	20

Used in element(s)

"Interest" on page 10, "Interest" on page 10

### 4.10.1 OtherNotionalCurrency

*XML Tag:* OthrNtnlCcy

*Presence:* [1..1]

*Definition:* Currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps.

Currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 111

Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/Interest/OtherNotionalCurrency

- Annotation: (empty)

## 4.11 ExecutingParty1Choice\_\_1

*Definition:* Identification of the executing party.

⊘ Removed - ◇ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Person	<Prsn>	{Or	[1..1]		21
	Algorithm	<Algo>	Or	[1..1]	⚠	21
	Client	<Clnt>	Or}	[1..1]	⚠	21

#### Used in element(s)

["ExecutingPerson" on page 94](#)

## 4.11.1 Person

*XML Tag:* Prsn

*Presence:* [1..1]

*Definition:* Identification of a person.

The **Prsn** block contains the following elements (see datatype "[PersonIdentification12\\_1](#)" on [page 62](#) for details)

⊘ Removed - ◇ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	CountryOfBranch	<CtryOfBrnch>		[1..1]	⚠	62
	Other	<Othr>		[1..1]	⚠	63

## 4.11.2 Algorithm

*XML Tag:* Algo

*Presence:* [1..1]

*Definition:* Identification of an algorithm.

*Datatype:* "[ESMA\\_AlphanumericCapitalLettersMax50\\_Pattern](#)" on [page 119](#)

#### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Algorithm](#)
  - **Annotation:** (empty)

## 4.11.3 Client

*XML Tag:* Clnt

*Presence:* [1..1]

*Definition:* Indication that the transaction was executed directly by the client.

*Datatype:* "[NoReasonCode](#)" on [page 126](#)

## Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Client
  - Annotation: (empty)

## 4.12 FinancialInstrument58

*Definition:* Specifies underlying instruments or index a derivative has.

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>		[0..1]	⚠️	22
	Name	<Nm>		[1..1]		23

## Used in element(s)

["Index" on page 42](#), ["Index" on page 12](#)

### 4.12.1 ISIN

*XML Tag:* ISIN

*Presence:* [0..1]

*Definition:* Identification of the index on which the financial instrument is based.

*Datatype:* ["ISINOct2015Identifier" on page 123](#)

## Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/ISIN
  - Annotation: (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/ISIN
  - Annotation: (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/ISIN
  - Annotation: (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/ISIN
  - Annotation: (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/ISIN
  - Annotation: (empty)

- **Annotation:** (empty)
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/ISIN
- **Annotation:** (empty)

## 4.12.2 Name

*XML Tag:* Nm

*Presence:* [1..1]

*Definition:* Name of the index on which the financial instrument is based.

The **Nm** block contains the following elements (see datatype "FloatingInterestRate8" on page 45 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ReferenceRate	<RefRate>		[1..1]	⚠	45
	Term	<Term>		[0..1]	⚠	49

## 4.13 FinancialInstrumentAttributes3Choice\_\_1

*Definition:* Specifies the attributes of the financial instrument.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>	{Or	[1..1]	⚠	23
	Other	<Othr>	Or}	[1..1]	⚠	24

**Used in element(s)**

"FinancialInstrument" on page 94

### 4.13.1 Identification

*XML Tag:* Id

*Presence:* [1..1]

*Definition:* Identification of a financial instrument admitted to trading.

*Datatype:* "ISINOct2015Identifier" on page 123

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Identification

– **ESMA\_InstrumentIdentification:**

The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double check digit.

• on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Identification

– **ESMA\_InstrumentIdentification:**

The instrument should be present in reference data for the trading date for the following transactions:

1. The transaction is executed on a trading venue / SI within EEA (MIC code in field 36 belongs to a trading venue / SI within the EEA);
2. The transaction is an OTC transaction in instrument admitted to trading (field 36 populated with 'XOFF') and field 47 and 48 are not populated;
3. The transaction is executed on an organised trading platform outside EEA and field 47 and 48 are not populated.

In the case of transactions on EEA venues (point 1 above), the instrument should be valid on the particular venue where the transaction was executed. In the case of the other transactions (point 2 and 3), the instrument should be valid on any (at least one) EEA venue / SI.

• on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Identification

– **Annotation:** (empty)

## 4.13.2 Other

*XML Tag:* Othr

*Presence:* [1..1]

*Definition:* Description of the financial instrument, such as a derivative, when the instrument is not admitted to trading on a trading venue.

The **Othr** block contains the following elements (see datatype "[SecurityInstrumentDescription13\\_1](#)" on page 99 for details)

🚫 Removed - 💡 Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	FinancialInstrumentGeneralAttributes	<FinInstrmGnlAttrbts>		[1..1]	⚠️	100
	DebtInstrumentAttributes	<DebtInstrmAttrbts>		[0..1]		102
	DerivativeInstrumentAttributes	<DerivInstrmAttrbts>		[1..1]	⚠️	102

### Usage Guideline details

• on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

– **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JR...P', then

every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeEURO\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..A..' , then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'EURO'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HM...C' , then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeOTHR\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'OM....' , then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'OTHR'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HE...P' , then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JF...C' , then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeCALL\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..C..'

, then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'CALL'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_ExiryDateMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'O.....'  
 , then  
 at least one occurrence of the following element(s) [Other/DerivativeInstrumentAttributes/ExpiryDate] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SM...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MaturityDateMustBeAbsent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H.....'  
 , then  
 the following element(s) [Other/DebtInstrumentAttributes] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JT...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'RW....'  
 , then  
 at least one occurrence of the following element(s) [Other/DerivativeInstrumentAttributes/OptionType] and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeEURO\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..D..' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'EURO'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeBERM\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..C..' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'BERM'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'ST...P' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HC...P' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'OC...C.' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_ExiryDateMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'F....' , then  
 at least one occurrence of the following element(s) [Other/DerivativeInstrumentAttributes/ExpiryDate] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HR...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
 have value included in the following list 'CASH'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MaturityDateMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'J....'  
 , then  
 the following element(s) [Other/DebtInstrumentAttributes] must be absent

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeEURO\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H.G..  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'EURO'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'S....'  
 , then  
 the following element(s) [Other/DerivativeInstrumentAttributes/OptionType]  
 and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be absent

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'OC..P.'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
 have value included in the following list 'PHYS'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_NotionalCurrency\_OtherNotionalCurrency\_Two\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 at least one occurrence of the following element(s) [Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/ForeignExchange] is (are) present  
 , then  
 at least one occurrence of the following element(s) [Other/FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present  
 and the following element(s) [Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/Interest] must be absent

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

– **ESMA\_MustBeBERM\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..F..' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'BERM'

• **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

– **ESMA\_DeliveryTypeMustBeCASH\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JR...C' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

• **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

– **ESMA\_MustBeOTHR\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..H..' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'OTHR'

• **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

– **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SE...P' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

• **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

– **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HF...P' , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

• **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

– **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'F.....' , then  
 the following element(s) [Other/DerivativeInstrumentAttributes/OptionType] and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBePUTO\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'OP....'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must  
have value included in the following list 'PUTO'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_ExiryDateMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'JC...F.'  
, then  
at least one occurrence of the following element(s) [Other/DerivativeInstru-  
mentAttributes/ExpiryDate] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MaturityDateMustBeAbsent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'R.....'  
, then  
the following element(s) [Other/DebtInstrumentAttributes] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'LL...P'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'HT...E'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'JT...C'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'CASH'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'OP..P.'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'PHYS'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeBERM\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'H..I..'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionExer-  
ciseStyle] must have value included in the following list 'BERM'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeAMER\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'O.A...'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionExer-  
ciseStyle] must have value included in the following list 'AMER'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'HM...P'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'PHYS'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'SC...P'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'PHYS'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttribut-  
es/ClassificationType] complies with the following XML pattern : 'H.....'  
, then  
at least one occurrence of the following element(s) [Other/DerivativeIn-  
strumentAttributes/OptionType] and [Other/DerivativeInstrumentAttribut-

es/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be present

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SR...P'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'E.....'  
, then  
the following element(s) [Other/DerivativeInstrumentAttributes/OptionType] and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be absent

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeOTHR\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'RW..B.'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'OTHR'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MaturityDateMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'O.....'  
, then  
the following element(s) [Other/DebtInstrumentAttributes] must be absent

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBePUTO\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..D..  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'PUTO'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBeCASH\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SR...C'

, then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'LL...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HE...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'FF.P..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'IF...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SF...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HC...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MaturityDateMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'F....'  
 , then  
 the following element(s) [Other/DebtInstrumentAttributes] must be absent

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeOTHR\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..I..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'OTHR'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBeCASH\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'OP..C.'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeAMER\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..B..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'AMER'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBePUTO\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..E..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'PUTO'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_OtherNotionalCurrency\_Absent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if

every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] has value included in the following list 'O..S..' or 'O..D..' or 'O..T..' or 'O..N..' or 'FFS...' or 'FFD...' or 'FFN...' or 'FFV...' or 'FC....' or 'ST....' or 'HT....' or 'HE....' or 'HF....' or 'R.....' or 'E.....' or 'C.....' or 'D.....' or 'J.....'

, then

the following element(s) [Other/DerivativeInstrumentAttributes/Asset-ClassSpecificAttributes] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_ExiryDateMustBeAbsent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'E.....'

, then

the following element(s) [Other/DerivativeInstrumentAttributes/ExpiryDate] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JC...C'

, then

every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeOTHR\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..G..'

, then

every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'OTHR'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'FF.C..'

, then

every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeCALL\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'OC....'

, then

every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'CALL'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'C.....'  
 , then  
 the following element(s) [Other/DerivativeInstrumentAttributes/OptionType]  
 and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be absent

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JE...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
 have value included in the following list 'PHYS'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_ExiryDateMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'C.....'  
 , then  
 the following element(s) [Other/DerivativeInstrumentAttributes/ExpiryDate]  
 must be absent

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SM...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
 have value included in the following list 'PHYS'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBeCASH\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'FC.C..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
 have value included in the following list 'CASH'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeAMER\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..E..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'AMER'

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**
  - **ESMA\_MaturityDateMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'S.....'  
, then  
the following element(s) [Other/DebtInstrumentAttributes] must be absent
- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**
  - **ESMA\_MustBePUTO\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'RW..P.'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must  
have value included in the following list 'PUTO'
- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**
  - **ESMA\_MustBeCALL\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..A..  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must  
have value included in the following list 'CALL'
- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**
  - **ESMA\_DeliveryTypeMustBeCASH\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HF...C'  
, then  
every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must  
have value included in the following list 'CASH'
- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**
  - **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'D.....'  
, then  
the following element(s) [Other/DerivativeInstrumentAttributes/OptionType]  
and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be absent
- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**
  - **ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'O.....'  
, then  
at least one occurrence of the following element(s) [Other/DerivativeInstrumentAttributes/OptionType] and [Other/DerivativeInstrumentAttribut-

es/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HR...P', then every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_NotionalCurrency\_OtherNotionalCurrency\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if at least one occurrence of the following element(s) [Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/Interest] is (are) present, then at least one occurrence of the following element(s) [Other/FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present and the following element(s) [Other/DerivativeInstrumentAttributes/AssetClassSpecificAttributes/ForeignExchange] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JF...P', then every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeAMER\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H...H..', then every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'AMER'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'ST...C', then every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_ExiryDateMustBeAbsent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'D.....'  
 , then  
 the following element(s) [Other/DerivativeInstrumentAttributes/ExpiryDate] must be absent

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeCALL\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..B..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'CALL'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBePUTO\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H..F..'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'PUTO'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MaturityDateMustBeAbsent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'E.....'  
 , then  
 the following element(s) [Other/DebtInstrumentAttributes] must be absent

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_MustBeEURO\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'O.E...'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'EURO'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBeCASH\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SE...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other**

- **ESMA\_DeliveryTypeMustBePHYS\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other], if

the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JC...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'FC.P..  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBePHYS\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'HT...P'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'PHYS'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_OptionTypeStrikePriceOptionExerciseStyleMustBeAbsent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'J.....'  
 , then  
 the following element(s) [Other/DerivativeInstrumentAttributes/OptionType] and [Other/DerivativeInstrumentAttributes/StrikePrice] and [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MaturityDateMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'D.....'  
 , then  
 at least one occurrence of the following element(s) [Other/DebtInstrumentAttributes] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeCALL\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'RW..C.'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionType] must have value included in the following list 'CALL'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'JE...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MustBeBERM\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'O.B...'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/OptionExerciseStyle] must have value included in the following list 'BERM'

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_MaturityDateMustBeAbsent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'C....'  
 , then  
 the following element(s) [Other/DebtInstrumentAttributes] must be absent

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other

- ESMA\_DeliveryTypeMustBeCASH\_complexRule:

For each [Transaction/New/FinancialInstrument/Other], if  
 the value of every occurrence of [Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'SC...C'  
 , then  
 every occurrence of [Other/DerivativeInstrumentAttributes/DeliveryType] must have value included in the following list 'CASH'

## 4.14 FinancialInstrumentIdentification6Choice

*Definition:* Choice between formats for the identification of the financial instruments.

🚫 Removed - 💡 Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>	{Or	[1..1]	⚠️	41
	Index	<Idx>	Or}	[1..1]		42

Used in element(s)

"Single" on page 43

### 4.14.1 ISIN

XML Tag: 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 123](#)

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/ISIN**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/ISIN**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/ISIN**
  - **Annotation:** (empty)

## 4.14.2 Index

*XML Tag:* Indx

*Presence:* [1..1]

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

The **Indx** block contains the following elements (see datatype ["FinancialInstrument58" on page 22](#) for details)

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>		[0..1]		22
	Name	<Nm>		[1..1]		23

## 4.15 FinancialInstrumentIdentification7Choice

*Definition:* Choice for identifying the underlying instruments that a derivative can consist of.

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Single	<Sngl>	{Or	[1..1]		43
	Basket	<Bskt>	Or}	[1..1]		43

**Used in element(s)**

["Other"](#) on page 106, ["SwapIn"](#) on page 105, ["SwapOut"](#) on page 105

## 4.15.1 Single

*XML Tag:* Sngl

*Presence:* [1..1]

*Definition:* Instrument consists of single instrument.

The **Sngl** block contains the following elements (see datatype ["FinancialInstrumentIdentification6Choice"](#) on page 41 for details)

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>	{Or	[1..1]		41
	Index	<Indx>	Or}	[1..1]		42

## 4.15.2 Basket

*XML Tag:* Bskt

*Presence:* [1..1]

*Definition:* Instrument consists of multiple instruments.

The **Bskt** block contains the following elements (see datatype ["BasketDescription3"](#) on page 11 for details)

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ISIN	<ISIN>		[0..*]		12
	Index	<Indx>		[0..*]		12

## 4.16 FinancialInstrumentQuantity25Choice\_\_1

*Definition:* Defines the format for the quantity of security.

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Unit	<Unit>	{Or	[1..1]		44
	NominalValue	<NmnlVal>	Or	[1..1]		44
	MonetaryValue	<MntryVal>	Or}	[1..1]		44

**Used in element(s)**

["Quantity"](#) on page 75

## 4.16.1 Unit

*XML Tag:* Unit

*Presence:* [1..1]

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

*Datatype:* ["ESMA\\_NonNegativeExcludingZeroMax18"](#) on page 121

## 4.16.2 NominalValue

*XML Tag:* NmnlVal

*Presence:* [1..1]

*Definition:* TBC

*Datatype:* ["ESMA\\_PositiveExcludingZeroMax18"](#) on page 122

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/Quantity/NominalValue](#)

- **ESMA\_NominalValue:**

A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated.

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/Quantity/NominalValue](#)

- **ESMA\_NotAllowedCurrencies\_ComplexRule:**

For each [[Transaction/New/Transaction/Quantity/NominalValue](#)], if at least one occurrence of the following element(s) [[NominalValue/Currency](#)] is (are) present, then every occurrence of [[NominalValue/Currency](#)] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'

## 4.16.3 MonetaryValue

*XML Tag:* MntryVal

*Presence:* [1..1]

*Definition:* TBC

*Datatype:* ["ESMA\\_PositiveExcludingZeroMax18"](#) on page 122

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/Quantity/MonetaryValue](#)

- **ESMA\_MonetaryValue:**

A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated.

## 4.17 FloatingInterestRate8

*Definition:* Provides the index used to define the rate and optionally the basis point spread.

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ReferenceRate	<RefRate>		[1..1]	⚠	45
	Term	<Term>		[0..1]	⚠	49

Used in element(s)

"Name" on page 23

### 4.17.1 ReferenceRate

*XML Tag:* RefRate

*Presence:* [1..1]

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

Usage:

Index or name if the reference rate is not included in the index list.

The **RefRate** block contains the following elements (see datatype "[BenchmarkCurveName5Choice](#)" on page 13 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Index	<Indx>	{Or	[1..1]		13
	Name	<Nm>	Or}	[1..1]		13

Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/ReferenceRate](#)

– **ESMA\_UnderlyingInstrumentIndex:**

This field is mandatory where field 43 is populated with  
 1. Options with the following CFI attributes : O\*\*I\*\*, O\*\*N\*\*,  
 2. Futures with the following CFI attributes : FFI\*\*, FFN\*\*

- on [DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/ReferenceRate](#)

– **ESMA\_UnderlyingInstrumentIndex:**

This field should not be populated where field 43 is populated with:  
 1. Debt instruments with the following CFI attributes: DB\*\*\*\*, DT\*\*\*\*, DY\*\*\*\*  
 2. Other instruments with the following CFI attributes: E\*\*\*\*, L\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

Field is:

    1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected)
    2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*I\*\*, O\*\*N\*\*,
    2. Futures with the following CFI attributes : FFI\*\*, FFN\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

This field should not be populated where field 43 is populated with:

    1. Debt instruments with the following CFI attributes: DB\*\*\*\*, DT\*\*\*\*, DY\*\*\*\*
    2. Other instruments with the following CFI attributes: E\*\*\*\*, L\*\*\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*I\*\*, O\*\*N\*\*,
    2. Futures with the following CFI attributes : FFI\*\*, FFN\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/Name/ReferenceRate**
  - **ESMA\_UnderlyingInstrumentIndex:**

In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field should not be populated where field 43 is populated with:

1. Debt instruments with the following CFI attributes: DB\*\*\*\*, DT\*\*\*\*, DY\*\*\*\*
2. Other instruments with the following CFI attributes: E\*\*\*\*\*, L\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field is mandatory where field 43 is populated with

1. Options with the following CFI attributes : O\*\*I\*\*, O\*\*N\*\*,
2. Futures with the following CFI attributes : FFI\*\*, FFN\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field should not be populated where field 43 is populated with:

1. Debt instruments with the following CFI attributes: DB\*\*\*\*, DT\*\*\*\*, DY\*\*\*\*
2. Other instruments with the following CFI attributes: E\*\*\*\*\*, L\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field is mandatory where field 43 is populated with

1. Options with the following CFI attributes : O\*\*I\*\*, O\*\*N\*\*,
2. Futures with the following CFI attributes : FFI\*\*, FFN\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field should not be populated where field 43 is populated with:

1. Debt instruments with the following CFI attributes: DB\*\*\*\*, DT\*\*\*\*, DY\*\*\*\*
2. Other instruments with the following CFI attributes: E\*\*\*\*\*, L\*\*\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

Field is:

1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected)
2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field is mandatory where field 43 is populated with

1. Options with the following CFI attributes : O\*\*I\*\*, O\*\*N\*\*,  
2. Futures with the following CFI attributes : FFI\*\*, FFN\*\*

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/Name/ReferenceRate**

- **ESMA\_UnderlyingInstrumentIndex:**

This field should not be populated where field 43 is populated with:

1. Debt instruments with the following CFI attributes: DB\*\*\*\*, DT\*\*\*\*, DY\*\*\*\*
2. Other instruments with the following CFI attributes: E\*\*\*\*, I\*\*\*\*

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/ReferenceRate**

- **Annotation:** (empty)

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/Name/ReferenceRate**

- **Annotation:** (empty)

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/Name/ReferenceRate**

- **Annotation:** (empty)

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/Name/ReferenceRate**

- **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/ReferenceRate**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/Name/ReferenceRate**
  - **Annotation:** (empty)

## 4.17.2 Term

*XML Tag:* Term

*Presence:* [0..1]

*Definition:* Term of the reference rate.

The **Term** block contains the following elements (see datatype "InterestRateContractTerm2" on page 53 for details)

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Unit	<Unit>		[1..1]		53
	Value	<Val>		[1..1]		53

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/Term**
  - **ESMA\_UnderlyingInstrumentTerm:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*N\*\*
    2. Futures with the following CFI attributes : FFN\*\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/Name/Term**
  - **ESMA\_UnderlyingInstrumentTerm:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*N\*\*
    2. Futures with the following CFI attributes : FFN\*\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/Name/Term**
  - **ESMA\_UnderlyingInstrumentTerm:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*N\*\*
    2. Futures with the following CFI attributes : FFN\*\*\*

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/Name/Term**
  - **ESMA\_UnderlyingInstrumentTerm:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*N\*\*
    2. Futures with the following CFI attributes : FFN\*\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/Term**
  - **ESMA\_UnderlyingInstrumentTerm:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*N\*\*
    2. Futures with the following CFI attributes : FFN\*\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/Name/Term**
  - **ESMA\_UnderlyingInstrumentTerm:**

This field is mandatory where field 43 is populated with

    1. Options with the following CFI attributes : O\*\*N\*\*
    2. Futures with the following CFI attributes : FFN\*\*\*
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Basket/Index/Name/Term**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Other/Single/Index/Name/Term**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Basket/Index/Name/Term**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapIn/Single/Index/Name/Term**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Basket/Index/Name/Term**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapOut/Single/Index/Name/Term**
  - **Annotation:** (empty)

## 4.18 GenericPersonIdentification1\_\_1

*Definition:* Information related to an identification of a person.

🚫 Removed - ⚠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[1..1]	⚠	51
	SchemeName	<SchmeNm>		[0..1]	M	51
	Issuer	<Issr>		[0..1]	🚫	52

**Used in element(s)**

"Other" on page 60, "Other" on page 63

## 4.18.1 Identification

*XML Tag:* Id

*Presence:* [1..1]

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

*Datatype:* "ESMA\_PersonalIdentification\_Pattern" on page 121

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/Other/Identification**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/Other/Identification**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Person/Other/Identification**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/Other/Identification**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/Other/Identification**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/Other/Identification**
  - **Annotation:** (empty)

## 4.18.2 SchemeName

*XML Tag:* SchmeNm

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

The **SchmeNm** block contains the following elements (see datatype "PersonIdentificationScheme-Name1Choice\_1" on page 64 for details)

🚫 Removed - ⬡ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Code	<Cd>	{Or	[1..1]		64
	Proprietary	<Prtry>	Or}	[1..1]		64

#### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/Other/SchemeName  
*This element is now mandatory, the minimum occurrence has been changed to : 1*
- on DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/Other/SchemeName  
*This element is now mandatory, the minimum occurrence has been changed to : 1*
- on DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Person/Other/SchemeName  
*This element is now mandatory, the minimum occurrence has been changed to : 1*
- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/Other/SchemeName  
*This element is now mandatory, the minimum occurrence has been changed to : 1*
- on DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/Other/SchemeName  
*This element is now mandatory, the minimum occurrence has been changed to : 1*
- on DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/Other/SchemeName  
*This element is now mandatory, the minimum occurrence has been changed to : 1*

### 4.18.3 Issuer

*XML Tag:* Issr

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 125

#### Usage Guideline details

- This element(DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/Other/Issuer) is removed.

- This element(DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/Other/Issuer) is removed.
- This element(DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Person/Other/Issuer) is removed.
- This element(DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/Other/Issuer) is removed.
- This element(DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/Other/Issuer) is removed.
- This element(DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/Other/Issuer) is removed.

## 4.19 InterestRateContractTerm2

*Definition:* Describes how interest rates are reported.

Removed - Ignored - Details below - Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Unit	<Unit>		[1..1]		53
	Value	<Val>		[1..1]		53

Used in element(s)

"Term" on page 49

### 4.19.1 Unit

*XML Tag:* Unit

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* "RateBasis1Code" on page 133

### 4.19.2 Value

*XML Tag:* Val

*Presence:* [1..1]

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

*Datatype:* "Max3Number" on page 126

## 4.20 InvestmentParty1Choice\_\_1

*Definition:* Identification of the investment party.

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Person	<Prsn>	{Or	[1..1]		54
	Algorithm	<Algo>	Or}	[1..1]	⚠	54

#### Used in element(s)

"InvestmentDecisionPerson" on page 94

## 4.20.1 Person

XML Tag: Prsn

Presence: [1..1]

Definition: Identification of a person.

The **Prsn** block contains the following elements (see datatype "PersonIdentification12\_\_1" on page 62 for details)

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	CountryOfBranch	<CtryOfBrnch>		[1..1]	⚠	62
	Other	<Othr>		[1..1]	⚠	63

## 4.20.2 Algorithm

XML Tag: Algo

Presence: [1..1]

Definition: Identification of an algorithm.

Datatype: "ESMA AlphaNumericCapitalLettersMax50 Pattern" on page 119

#### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Algorithm
  - Annotation: (empty)

## 4.21 PartyIdentification76\_\_1

Definition: Set of elements used to identify a person or an organisation.

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[1..1]	⚠	55
	CountryOfBranch	<CtryOfBrnch>		[0..1]	⚠	56

Used in element(s)

"AccountOwner" on page 56

## 4.21.1 Identification

XML Tag: Id

Presence: [1..1]

Definition: Identifies the owner of the investment account which is used to acquire or sell financial instruments.

The **Id** block contains the following elements (see datatype "PersonOrOrganisation1Choice\_1" on page 64 for details)

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	LEI	<LEI>	{Or	[1..1]	⚠	65
	MIC	<MIC>	Or	[1..1]	⚠	65
	Person	<Prsn>	Or	[1..1]		65
	Internal	<Intl>	Or}	[1..1]		66

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification

- ESMA\_MicValuesExluded:

```
For each [Transaction/New/Buyer/AccountOwner/Identification], if
  at least one occurrence of the following element(s) [Identification/MIC] is
  (are) present
  , then
    every occurrence of [Identification/MIC] must have value not included in the
    following list 'XXXX' or 'XOFF'
```

- on DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification

- ESMA\_MicExcludedValues\_complexRule:

```
For each [Transaction/New/Seller/AccountOwner/Identification], if
  at least one occurrence of the following element(s) [Identification/MIC] is
  (are) present
  , then
    every occurrence of [Identification/MIC] must have value not included in the
    following list 'XXXX' or 'XOFF'
```

## 4.21.2 CountryOfBranch

*XML Tag:* CtryOfBrnch

*Presence:* [0..1]

*Definition:* Country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client.

*Datatype:* "CountryCode" on page 118

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/CountryOfBranch

- ESMA\_CountryOfBranchOfBuyer:

If populated, it should be an ISO 3166 country code that was valid at the trading date

- on DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/CountryOfBranch

- Annotation: (empty)

- on DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/CountryOfBranch

- Annotation: (empty)

## 4.22 PartyIdentification79\_\_1

*Definition:* Set of elements used to identify an account owner and the associated decision maker.

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	AccountOwner	<AcctOwnr>		[1..*]		56
	DecisionMaker	<DcsnMakr>		[0..*]	⚠️	57

### Used in element(s)

"Buyer" on page 90, "Seller" on page 91

### 4.22.1 AccountOwner

*XML Tag:* AcctOwnr

*Presence:* [1..\*]

*Definition:* Identifies the account which is used to acquire or sell financial instruments.

The **AcctOwnr** block contains the following elements (see datatype "PartyIdentification76\_1" on page 54 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[1..1]	⚠	55
	CountryOfBranch	<CtryOfBrnch>		[0..1]	⚠	56

## 4.22.2 DecisionMaker

XML Tag: DcsnMakr

Presence: [0..\*]

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

The **DcsnMakr** block contains the following elements (see datatype "PersonOrOrganisation2Choice\_1" on page 66 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	LEI	<LEI>	{Or	[1..1]	⚠	66
	Person	<Prsn>	Or}	[1..1]		67

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker**
  - **ESMA\_BuyerDecisionMaker:**

If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker**
  - **ESMA\_BuyerDecisionMaker:**

If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

    1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".
    2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
    3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker**
  - **ESMA\_BuyerDecisionMaker:**

If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 15.

- on DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker

- ESMA\_SellerDecisionMaker:

If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date

- on DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker

- ESMA\_SellerDecisionMaker:

If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".
2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.

- on DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker

- ESMA\_SellerDecisionMaker:

If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 24.

## 4.23 PersonIdentification10\_\_1

*Definition:* Unique and unambiguous way to identify a person.

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	FirstName	<FrstNm>		[1..1]	⚠	58
	Name	<Nm>		[1..1]	⚠	59
	BirthDate	<BirthDt>		[1..1]	⚠	59
	Other	<Othr>		[1..1]	⚠	60

Used in element(s)

["Person" on page 65](#), ["Person" on page 67](#)

### 4.23.1 FirstName

*XML Tag:* FrstNm

*Presence:* [1..1]

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

*Datatype:* ["ESMA\\_EeaEuropeanAlphabetMax140\\_Pattern" on page 120](#)

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/FirstName**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/FirstName**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/FirstName**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/FirstName**
  - **Annotation:** (empty)

## 4.23.2 Name

*XML Tag:* Nm

*Presence:* [1..1]

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

*Datatype:* ["ESMA\\_EeaEuropeanAlphabetMax140\\_Pattern" on page 120](#)

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/Name**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/Name**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/Name**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/Name**
  - **Annotation:** (empty)

## 4.23.3 BirthDate

*XML Tag:* BirthDt

*Presence:* [1..1]

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

*Datatype:* ["ISODate" on page 123](#)

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/BirthDate**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/BirthDate**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/BirthDate**
  - **Annotation:** (empty)
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/BirthDate**
  - **Annotation:** (empty)

## 4.23.4 Other

*XML Tag:* Othr

*Presence:* [1..1]

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

The **Othr** block contains the following elements (see datatype ["GenericPersonIdentification1 1" on page 50](#) for details)

🚫 Removed - ✨ Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[1..1]	⚠️	51
	SchemeName	<SchmeNm>		[0..1]	M	51
	Issuer	<Issr>		[0..1]	🚫	52

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/Other**
  - **ESMA\_NidnCcptValidation\_ComplexRule:**

For each [Transaction/New/Buyer/AccountOwner/Identification/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'NIDN' or 'CCPT', then the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[A-Z0-9]{1,33}'

- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/Person/Other**
  - **ESMA\_ConcatValidation\_ComplexRule:**

For each [Transaction/New/Buyer/AccountOwner/Identification/Person/Other], if every occurrence of [Other/SchemeName/Proprietary] has value included in the following list 'CONCAT'

, then

the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})'
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/Other**
  - **ESMA\_NidnCcptValidation\_ComplexRule:**

For each [Transaction/New/Buyer/DecisionMaker/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'CCPT' or 'NIDN'

, then

the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[A-Z0-9]{1,33}'
- on **DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/Person/Other**
  - **ESMA\_ConcatValidation\_ComplexRule:**

For each [Transaction/New/Buyer/DecisionMaker/Person/Other], if every occurrence of [Other/SchemeName/Proprietary] has value included in the following list 'CONCAT'

, then

the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4}'
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/Other**
  - **ESMA\_NidnCcptValidation\_ComplexRule:**

For each [Transaction/New/Seller/AccountOwner/Identification/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'CCPT' or 'NIDN'

, then

the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[A-Z0-9]{1,33}'
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/Person/Other**
  - **ESMA\_ConcatValidation\_ComplexRule:**

For each [Transaction/New/Seller/AccountOwner/Identification/Person/Other], if every occurrence of [Other/SchemeName/Proprietary] has value included in the following list 'CONCAT'

, then

the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})'
- on **DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/Other**
  - **ESMA\_NidnCcptValidation\_ComplexRule:**

For each [Transaction/New/Seller/DecisionMaker/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'CCPT' or 'NIDN', then the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[A-Z0-9]{1,33}'

- on DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/Person/Other
  - ESMA\_ConcatValidation\_ComplexRule:

For each [Transaction/New/Seller/DecisionMaker/Person/Other], if every occurrence of [Other/SchemeName/Proprietary] has value included in the following list 'CONCAT', then the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})'

## 4.24 PersonIdentification12\_\_1

*Definition:* Specifies the identification of a person.

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	CountryOfBranch	<CtryOfBrnch>		[1..1]	⚠️	62
	Other	<Othr>		[1..1]	⚠️	63

Used in element(s)

"Person" on page 54, "Person" on page 21

### 4.24.1 CountryOfBranch

*XML Tag:* CtryOfBrnch

*Presence:* [1..1]

*Definition:* Branch where the trader is located.

*Datatype:* "CountryCode" on page 118

Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/CountryOfBranch

- ESMA\_CountryOfBranch:

If populated, it should be an ISO 3166 country code that was valid at the trading date.

- on DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Person/CountryOfBranch

- Annotation: (empty)

- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/CountryOf-Branch
  - Annotation: (empty)

## 4.24.2 Other

XML Tag: Othr

Presence: [1..1]

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

The **Othr** block contains the following elements (see datatype "GenericPersonIdentification1\_\_1" on page 50 for details)

🚫 Removed - ⬜ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[1..1]	⚠	51
	SchemeName	<SchmeNm>		[0..1]	<b>M</b>	51
	Issuer	<Issr>		[0..1]	🚫	52

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Person/Other

- ESMA\_NidnCcptValidation\_ComplexRule:

For each [Transaction/New/ExecutingPerson/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'NIDN' or 'CCPT', then the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[A-Z0-9]{1,33}'

- on DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson/Person/Other

- ESMA\_ConcatValidation\_ComplexRule:

For each [Transaction/New/ExecutingPerson/Person/Other], if every occurrence of [Other/SchemeName/Proprietary] has value included in the following list 'CONCAT', then the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})'

- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/Other

- ESMA\_ConcatValidation\_ComplexRule:

For each [Transaction/New/InvestmentDecisionPerson/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'CONCAT', then

the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})'

- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson/Person/Other

- ESMA\_NidnCcptValidation\_ComplexRule:

For each [Transaction/New/InvestmentDecisionPerson/Person/Other], if every occurrence of [Other/SchemeName/Code] has value included in the following list 'NIDN' or 'CCPT', then the value of every occurrence of [Other/Identification] must comply with the following XML pattern : '[A-Z]{2,2}[A-Z0-9]{1,33}'

## 4.25 PersonIdentificationSchemeName1Choice\_\_1

*Definition:* Sets of elements to identify a name of the identification scheme.

🚫 Removed - 💡 Ignored - ⚠️ Details below - 📌 Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Code	<Cd>	{Or	[1..1]		64
	Proprietary	<Prtry>	Or}	[1..1]		64

Used in element(s)

"SchemeName" on page 51

### 4.25.1 Code

*XML Tag:* Cd

*Presence:* [1..1]

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

*Datatype:* "ESMA\_NidnCcpt\_Pattern" on page 121

### 4.25.2 Proprietary

*XML Tag:* Prtry

*Presence:* [1..1]

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

*Datatype:* "ESMA\_Concat\_Pattern" on page 120

## 4.26 PersonOrOrganisation1Choice\_\_1

*Definition:* Specifies the identification of a person or an organisation.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	LEI	<LEI>	{Or	[1..1]	⚠	65
	MIC	<MIC>	Or	[1..1]	⚠	65
	Person	<Prsn>	Or	[1..1]		65
	Internal	<Intl>	Or}	[1..1]		66

**Used in element(s)**

["Identification" on page 55](#)

## 4.26.1 LEI

*XML Tag:* LEI

*Presence:* [1..1]

*Definition:* Legal entity identifier of the party.

*Datatype:* ["LEIIdentifier" on page 124](#)

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/LEI
  - **Annotation:** (empty)
- on DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/LEI
  - **Annotation:** (empty)

## 4.26.2 MIC

*XML Tag:* MIC

*Presence:* [1..1]

*Definition:* Market identifier code of the party.

*Datatype:* ["MICIdentifier" on page 124](#)

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/Buyer/AccountOwner/Identification/MIC
  - **Annotation:** (empty)
- on DRAFT15auth.016.001.01/Transaction/New/Seller/AccountOwner/Identification/MIC
  - **Annotation:** (empty)

## 4.26.3 Person

XML Tag: Prsn

Presence: [1..1]

Definition: Identification of a person.

The **Prsn** block contains the following elements (see datatype "[PersonIdentification10\\_1](#)" on [page 58](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	FirstName	<FrstNm>		[1..1]	⚠	58
	Name	<Nm>		[1..1]	⚠	59
	BirthDate	<BirthDt>		[1..1]	⚠	59
	Other	<Othr>		[1..1]	⚠	60

## 4.26.4 Internal

XML Tag: Intl

Presence: [1..1]

Definition: Identifies internal party.

Datatype: "[InternalPartyRole1Code](#)" on [page 124](#)

## 4.27 PersonOrOrganisation2Choice\_\_1

Definition: Specifies the identification of a person or an organisation.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	LEI	<LEI>	{Or	[1..1]	⚠	66
	Person	<Prsn>	Or}	[1..1]		67

Used in element(s)

"[DecisionMaker](#)" on [page 57](#)

### 4.27.1 LEI

XML Tag: LEI

Presence: [1..1]

Definition: Legal entity identifier of the party.

Datatype: "[LEIIdentifier](#)" on [page 124](#)

Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/Buyer/DecisionMaker/LEI](#)

- **Annotation:** (empty)
- **on DRAFT15auth.016.001.01/Transaction/New/Seller/DecisionMaker/LEI**
- **Annotation:** (empty)

## 4.27.2 Person

*XML Tag:* Prsn

*Presence:* [1..1]

*Definition:* Identification of a person.

The **Prsn** block contains the following elements (see datatype "[PersonIdentification10\\_1](#)" on page 58 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	FirstName	<FrstNm>		[1..1]	⚠	58
	Name	<Nm>		[1..1]	⚠	59
	BirthDate	<BirthDt>		[1..1]	⚠	59
	Other	<Othr>		[1..1]	⚠	60

## 4.28 RecordTechnicalData1\_\_1

*Definition:* Instrument specific technical data to support identification.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ReceiptDateTime	<RctDtTm>		[1..1]		67
	ExchangeReason	<XchgRsn>		[1..*]	R[1..11]	68

**Used in element(s)**

"[TechnicalAttributes](#)" on page 95

### 4.28.1 ReceiptDateTime

*XML Tag:* RctDtTm

*Presence:* [1..1]

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

*Datatype:* "[ISONormalisedDateTime](#)" on page 123

## 4.28.2 ExchangeReason

*XML Tag:* XchgRsn

*Presence:* [1..\*]

*Definition:* Describes the reason for the exchange of the transaction report between the competent authorities.

*Datatype:* ["AuthorityExchangeReason1Code"](#) on page 111

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/TechnicalAttributes/ExchangeReason](#)  
This element has change repeatability, the maximum occurrence has been changed to : 11

## 4.29 RecordTechnicalData2\_\_1

*Definition:* Instrument specific technical data to support identification.

🚫 Removed - 💡 Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ReceiptDateTime	<RctDtTm>		[1..1]		68
	CancellationReason	<CxIRsn>		[1..1]		68

### Used in element(s)

["TechnicalAttributes"](#) on page 86

### 4.29.1 ReceiptDateTime

*XML Tag:* RctDtTm

*Presence:* [1..1]

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

*Datatype:* ["ISONormalisedDateTime"](#) on page 123

### 4.29.2 CancellationReason

*XML Tag:* CxIRsn

*Presence:* [1..1]

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

*Datatype:* ["CancelledStatusReason15Code"](#) on page 117

## 4.30 ReportingTransactionType1Choice\_\_1

*Definition:* Choice between a new or a cancellation transaction.

⊘ Removed - ◇ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	New	<New>	{Or	[1..1]	⚠	69
	Cancellation	<Cxl>	Or	[1..1]		72
	SupplementaryData	<SplmtryData>	Or}	[0..*]	⊘	73

**Used in element(s)**

"Transaction" on page 6

## 4.30.1 New

XML Tag: New

Presence: [1..1]

Definition: Transaction is a newly reported transaction.

The **New** block contains the following elements (see datatype "SecuritiesTransactionReport4\_1" on page 87 for details)

⊘ Removed - ◇ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TransactionIdentification	<TxId>		[1..1]	⚠	88
	ExecutingParty	<ExctgPty>		[1..1]	⚠	89
	InvestmentPartyIndicator	<InvstmtPtyInd>		[1..1]	⚠	89
	SubmittingParty	<SubmitgPty>		[1..1]	⚠	90
	Buyer	<Buyr>		[1..1]	⚠	90
	Seller	<Sellr>		[1..1]	⚠	91
	OrderTransmission	<OrdrTrnsmssn>		[1..1]		92
	Transaction	<Tx>		[1..1]	⚠	93
	FinancialInstrument	<FinInstm>		[1..1]		94
	InvestmentDecisionPerson	<InvstmtDcsnPrsn>		[0..1]	⚠	94
	ExecutingPerson	<ExctgPrsn>		[1..1]	⚠	94
	AdditionalAttributes	<AddtlAttrbts>		[1..1]		95
	TechnicalAttributes	<TechAttrbts>		[0..1]	M	95
	SupplementaryData	<SplmtryData>		[0..*]	⊘	96

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New

- **ESMA\_NetAmountPresent\_ComplexRule:**

For each [Transaction/New], if  
 the value of every occurrence of [New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'DB....'  
 , then  
 at least one occurrence of the following element(s) [New/Transaction/NetAmount] must be present

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_DebtInstrumentReportedPriceAbsent\_ComplexRule:**

For each [Transaction/New], if  
 the value of every occurrence of [New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'D.....'  
 and at least one occurrence of the following element(s) [New/Transaction/Quantity/Unit] is (are) present  
 , then  
 the following element(s) [New/Transaction/Price/Price/Percentage] must be absent

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_ExpiryDateTradeDate\_complexRule:**

For each [Transaction/New], if  
 at least one occurrence of the following element(s) [New/FinancialInstrument/Other/DerivativeInstrumentAttributes/ExpiryDate] is (are) present  
 , then  
 every occurrence of [New/FinancialInstrument/Other/DerivativeInstrumentAttributes/ExpiryDate] must be after or the same day as every occurrence of [New/Transaction/TradeDate]

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_MaturityDateTradeDate\_complexRule:**

For each [Transaction/New], if  
 at least one occurrence of the following element(s) [New/FinancialInstrument/Other/DebtInstrumentAttributes] is (are) present  
 , then  
 every occurrence of [New/FinancialInstrument/Other/DebtInstrumentAttributes/MaturityDate] must be after or the same day as every occurrence of [New/Transaction/TradeDate]

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_NotAllowedCurrencies\_ComplexRule:**

For each [Transaction/New], if  
 at least one occurrence of the following element(s) [New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes/NotionalCurrency] is (are) present  
 present  
 , then  
 every occurrence of [New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes/NotionalCurrency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_MustBeAbsent\_complexRule:**

```
For each [Transaction/New], if
    the following element(s) [New/FinancialInstrument/Other/FinancialInstrument-
GeneralAttributes/NotionalCurrency] is (are) absent
, then
    the following element(s) [New/FinancialInstrument/Other/DerivativeInstrumen-
tAttributes/AssetClassSpecificAttributes] must be absent
```

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_TradeDateBeforeOrEqualToMaturityDate\_complexRule:**

```
For each [Transaction/New], if
    at least one occurrence of the following element(s) [New/FinancialInstru-
ment/Other/DebtInstrumentAttributes] is (are) present
, then
    every occurrence of [New/Transaction/TradeDate] must be before or on the
same day as every occurrence of [New/FinancialInstrument/Other/DebtInstrumen-
tAttributes/MaturityDate]
```

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_TradeDateBeforeOrEqualToExpiryDate\_complexRule:**

```
For each [Transaction/New], if
    at least one occurrence of the following element(s) [New/FinancialInstru-
ment/Other/DerivativeInstrumentAttributes/ExpiryDate] is (are) present
, then
    every occurrence of [New/Transaction/TradeDate] must be before or on the
same day as every occurrence of [New/FinancialInstrument/Other/DerivativeIn-
strumentAttributes/ExpiryDate]
```

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_SellerExecutingParty\_complexRule:**

```
For each [Transaction/New], if
    at least one occurrence of the following element(s) [New/Seller/AccountOwn-
er/Identification/LEI] is (are) present
    and every occurrence of [New/Transaction/TradingCapacity] has value included
in the following list 'DEAL'
, then
    every occurrence of [New/ExecutingParty] must have the same value than every
occurrence of [New/Seller/AccountOwner/Identification/LEI]
```

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_InvestmentDecisionMakerPersonMandatoryThree\_ComplexRule:**

```
For each [Transaction/New], if
    every occurrence of [New/Seller/DecisionMaker/LEI] has the same value than
every occurrence of [New/ExecutingParty]
, then
    at least one occurrence of the following element(s) [New/InvestmentDecision-
Person] must be present
```

- **on DRAFT15auth.016.001.01/Transaction/New**

- **ESMA\_InvestmentDecisionMakerPersonMandatoryTwo\_ComplexRule:**

```
For each [Transaction/New], if
    every occurrence of [New/Buyer/DecisionMaker/LEI] has the same value than
every occurrence of [New/ExecutingParty]
```

, then  
 at least one occurrence of the following element(s) [New/InvestmentDecision-  
 Person] must be present

- on DRAFT15auth.016.001.01/Transaction/New

- ESMA\_InvestmentDecisionMakerPersonMandatory\_ComplexRule:

For each [Transaction/New], if  
 every occurrence of [New/Transaction/TradingCapacity] has value included in  
 the following list 'DEAL'  
 and the following element(s) [New/OrderTransmission/TransmittingBuyer] and  
 [New/OrderTransmission/TransmittingSeller] is (are) absent  
 , then  
 at least one occurrence of the following element(s) [New/InvestmentDecision-  
 Person] must be present

- on DRAFT15auth.016.001.01/Transaction/New

- ESMA\_TranmissionOrderFalse\_ComplexRule:

For each [Transaction/New], if  
 every occurrence of [New/Transaction/TradingCapacity] has value included in  
 the following list 'DEAL' or 'MTCH'  
 , then  
 every occurrence of [New/OrderTransmission/TransmissionIndicator] must have  
 value included in the following list 'false'

- on DRAFT15auth.016.001.01/Transaction/New

- ESMA\_WaiverIndicatorAbsent\_ComplexRule:

For each [Transaction/New], if  
 every occurrence of [New/Transaction/TradeVenue] has value included in the  
 following list 'XOFF' or 'XXXX'  
 , then  
 the following element(s) [New/AdditionalAttributes/WaiverIndicator] must be  
 absent

- on DRAFT15auth.016.001.01/Transaction/New

- ESMA\_DateComparison:

For each [Transaction/New], every occurrence of [New/TechnicalAttributes/Re-  
 ceiptDateTime] value must be on the same day or after every occurrence of [New/  
 Transaction/TradeDate] value

- on DRAFT15auth.016.001.01/Transaction/New

- ESMA\_UpFrontPaymentMandatory\_ComplexRule:

For each [Transaction/New], if  
 the value of every occurrence of [New/FinancialInstrument/Other/FinancialIn-  
 strumentGeneralAttributes/ClassificationType] complies with the following XML  
 pattern : 'SC...'  
 , then  
 at least one occurrence of the following element(s) [New/Transaction/Up-  
 FrontPayment] must be present

## 4.30.2 Cancellation

XML Tag: Cxl

*Presence:* [1..1]

*Definition:* Transaction is a cancellation transaction.

The **Cxl** block contains the following elements (see datatype "SecuritiesTransactionReport2\_1" on page 85 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TransactionIdentification	<TxId>		[1..1]	⚠	85
	ExecutingParty	<ExctgPty>		[1..1]	⚠	86
	SubmittingParty	<SubmitgPty>		[1..1]	⚠	86
	TechnicalAttributes	<TechAttrbts>		[0..1]	<b>M</b>	86
	SupplementaryData	<SplmtryData>		[0..*]	🚫	87

### 4.30.3 SupplementaryData

*XML Tag:* SplmtryData

*Presence:* [0..\*]

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

The **SplmtryData** block contains the following elements (see datatype "SupplementaryData1" on page 103 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	PlaceAndName	<PlcAndNm>		[0..1]		104
	Envelope	<Envlp>		[1..1]		104

#### Usage Guideline details

- This element(DRAFT15auth.016.001.01/Transaction/SupplementaryData) is removed.

### 4.31 SecuritiesTransaction1\_\_1

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

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TradeDate	<TradDt>		[1..1]	⚠	74
	TradingCapacity	<TradgCpcty>		[1..1]	⚠	74
	Quantity	<Qty>		[1..1]	⚠	75
	DerivativeNotionalChange	<DerivNtnlChng>		[0..1]	⚠	75
	Price	<Pric>		[1..1]	⚠	76
	NetAmount	<NetAmt>		[0..1]	⚠	77
	TradeVenue	<TradVn>		[1..1]	⚠	77
	CountryOfBranch	<CtryOfBrnch>		[0..1]	⚠	78
	UpFrontPayment	<UpFrntPmt>		[0..1]	⚠	78
	TradePlaceMatchingIdentification	<TradPlcMtchglD>		[0..1]	⚠	79
	ComplexTradeComponentIdentification	<CmplxTradCmpntld>		[0..1]	⚠	79

#### Used in element(s)

["Transaction" on page 93](#)

## 4.31.1 TradeDate

*XML Tag:* TradDt

*Presence:* [1..1]

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

*Datatype:* ["ISONormalisedDateTime" on page 123](#)

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/TradeDate**
  - **ESMA\_TradeDate:**

Trading date must be the same or before the system date.
- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/TradeDate**
  - **Annotation:** (empty)

## 4.31.2 TradingCapacity

*XML Tag:* TradgCpcty

*Presence:* [1..1]

*Definition:* Indication of whether the transaction results from the reporting firm carrying out matched principal trading or dealing on own account under the local regulation, or where the transaction does not result from the reporting firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.

*Datatype:* ["RegulatoryTradingCapacity1Code"](#) on page 134

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/TradingCapacity**
  - **ESMA\_TradingCapacity:**

When using 'DEAL' Buyer Identification or Seller Identification or both of them should be identical with the executing entity identification code.
- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/TradingCapacity**
  - **Annotation:** (empty)

### 4.31.3 Quantity

*XML Tag:* Qty

*Presence:* [1..1]

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

The **Qty** block contains the following elements (see datatype ["FinancialInstrumentQuantity25Choice 1"](#) on page 43 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Unit	<Unit>	{Or	[1..1]		44
	NominalValue	<NmnlVal>	Or	[1..1]	⚠	44
	MonetaryValue	<MntryVal>	Or}	[1..1]	⚠	44

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/Quantity**
  - **Annotation:** (empty)

### 4.31.4 DerivativeNotionalChange

*XML Tag:* DerivNtnlChng

*Presence:* [0..1]

*Definition:* Indicates as to whether an increase or a decrease of notional of derivative contracts has taken place.

Datatype: ["VariationType1Code" on page 143](#)

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/DerivativeNotionalChange**
  - **Annotation:** (empty)

## 4.31.5 Price

*XML Tag:* Pric

*Presence:* [1..1]

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

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

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

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

For CDS it should be the coupon in basis points.

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

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

The **Pric** block contains the following elements (see datatype ["SecuritiesTransactionPrice4Choice" on page 84](#) for details)

🚫 Removed - ✦ Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Price	<Pric>	{Or	[1..1]		84
	NoPrice	<NoPric>	Or}	[1..1]	⚠️	84

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/Price**

- **ESMA\_Price:**

In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading):

For debt instruments, i.e. where CFI of the instrument in the reference data is D\*\*\*\*\*, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/Price**

- **Annotation:** (empty)

## 4.31.6 NetAmount

*XML Tag:* NetAmt

*Presence:* [0..1]

*Definition:* Net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction.

*Datatype:* ["ImpliedCurrencyAndAmount"](#) on page 123

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/NetAmount](#)

- **ESMA\_NetAmount:**

In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading):

The field is mandatory for debt instruments, i.e. CFI of the instrument in the reference data is DB\*\*\*\* (Bonds)

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/NetAmount](#)

- **Annotation:** (empty)

## 4.31.7 TradeVenue

*XML Tag:* TradVn

*Presence:* [1..1]

*Definition:* Identification of the venue where the transaction was executed.

Usage:

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

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

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

*Datatype:* ["MICIdentifier"](#) on page 124

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/TradeVenue](#)

- **ESMA\_TradeVenue:**

The reported code should be a valid ISO 10383 MIC code that was active at the trading date

- **on DRAFT15auth.016.001.01/Transaction/New/Transaction/TradeVenue**

- **ESMA\_TradeVenue:**

If the instrument reported in field 41 is present in reference data, 'XXXX' cannot be reported in field 36.

- **on DRAFT15auth.016.001.01/Transaction/New/Transaction/TradeVenue**

- **Annotation:** (empty)

## 4.31.8 CountryOfBranch

*XML Tag:* CtryOfBrnch

*Presence:* [0..1]

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

TBC with item 46.

*Datatype:* "CountryCode" on page 118

### Usage Guideline details

- **on DRAFT15auth.016.001.01/Transaction/New/Transaction/CountryOfBranch**

- **ESMA\_CountryOfBranch:**

This field is mandatory where Field 36 is an EEA trading venue or trading platform outside the Union

- **on DRAFT15auth.016.001.01/Transaction/New/Transaction/CountryOfBranch**

- **Annotation:** (empty)

## 4.31.9 UpFrontPayment

*XML Tag:* UpFrntPmt

*Presence:* [0..1]

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

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

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

The **UpFrntPmt** block contains the following elements (see datatype "[AmountAndDirection53](#)" on [page 8](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Amount	<Amt>		[1..1]	⚠	8
	Sign	<Sgn>		[0..1]		8

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/UpFrontPayment**
  - **ESMA\_UpFrontPayment:**

In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading):  
Field is mandatory where the CFI of the instrument in the reference data is SC\*\*\*\* (CDS)
- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/UpFrontPayment**
  - **Annotation:** (empty)

### 4.31.10 TradePlaceMatchingIdentification

*XML Tag:* TradPlcMtchgId

*Presence:* [0..1]

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

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

*Datatype:* "[ESMA AlphaNumericMax52 Pattern](#)" on [page 120](#)

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/TradePlaceMatchingIdentification**
  - **ESMA\_TradePlaceMatchingIdentification:**

This field must not be populated where field 36 is populated with a non-EEA
- on **DRAFT15auth.016.001.01/Transaction/New/Transaction/TradePlaceMatchingIdentification**
  - **Annotation:** (empty)

### 4.31.11 ComplexTradeComponentIdentification

*XML Tag:* CmplxTradCmpntId

*Presence:* [0..1]

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

Usage:

Field only applies when the instrument is complex.

*Datatype:* ["ESMA AlphaNumericCapitalLettersMax35 Pattern" on page 119](#)

#### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/Transaction/ComplexTradeComponentIdentification](#)
  - **Annotation:** (empty)

## 4.32 SecuritiesTransactionIndicator2

*Definition:* Provides additional indicators on the transaction.

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	WaiverIndicator	<WvrInd>		[0..*]	⚠ R[0..6]	80
	ShortSellingIndicator	<ShrtSellgInd>		[0..1]	⚠	81
	OTCPostTradeIndicator	<OTCPstTradInd>		[0..*]	⚠ R[0..13]	81
	RiskReducingTransaction	<RskRdcgTx>		[0..1]	⚠	81
	SecuritiesFinancingTransactionIndicator	<ScitiesFincgTxInd>		[1..1]	⚠	82

#### Used in element(s)

["AdditionalAttributes" on page 95](#)

### 4.32.1 WaiverIndicator

*XML Tag:* WvrInd

*Presence:* [0..\*]

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

*Datatype:* ["ReportingWaiverType1Code" on page 139](#)

#### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/WaiverIndicator](#)

*This element has change repeatability, the maximum occurrence has been changed to : 6*

- on **DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/WaiverIndicator**
  - **Annotation:** (empty)

## 4.32.2 ShortSellingIndicator

*XML Tag:* ShrtSellgInd

*Presence:* [0..1]

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

*Datatype:* "Side5Code" on page 141

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/ShortSellingIndicator**
  - **Annotation:** (empty)

## 4.32.3 OTCPostTradeIndicator

*XML Tag:* OTCPstTradInd

*Presence:* [0..\*]

*Definition:* Indicates the type of transaction in accordance with the local regulation.

*Datatype:* "ReportingWaiverType3Code" on page 139

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/OTCPostTradeIndicator**

*This element has change repeatability, the maximum occurrence has been changed to : 13*
- on **DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/OTCPostTradeIndicator**
  - **Annotation:** (empty)

## 4.32.4 RiskReducingTransaction

*XML Tag:* RskRdcgTx

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is objectively measurable as reducing risks directly relating to the commercial activity of the entity executing the transaction.

*Datatype:* "TrueFalseIndicator" on page 143

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/RiskReducingTransaction**

– **Annotation:** (empty)

## 4.32.5 SecuritiesFinancingTransactionIndicator

*XML Tag:* SctiesFincgTxInd

*Presence:* [1..1]

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

*Datatype:* ["TrueFalseIndicator" on page 143](#)

### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/AdditionalAttributes/SecuritiesFinancingTransactionIndicator](#)
  - **Annotation:** (empty)

## 4.33 SecuritiesTransactionPrice1

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

 Removed -  Ignored -  Details below -  Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Pending	<Pdg>		[1..1]		82
	Currency	<Ccy>		[0..1]		82

### Used in element(s)

["NoPrice" on page 84](#)

### 4.33.1 Pending

*XML Tag:* Pdg

*Presence:* [1..1]

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

*Datatype:* ["PriceStatus1Code" on page 132](#)

### 4.33.2 Currency

*XML Tag:* Ccy

*Presence:* [0..1]

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

*Datatype:* ["ActiveOrHistoricCurrencyCode" on page 111](#)

## 4.34 SecuritiesTransactionPrice2Choice

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

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	MonetaryValue	<MntryVal>	{Or	[1..1]		83
	Percentage	<Pctg>	Or	[1..1]		83
	Yield	<Yld>	Or	[1..1]		83
	BasisPoints	<BsisPts>	Or}	[1..1]		83

Used in element(s)

"Price" on page 84

### 4.34.1 MonetaryValue

*XML Tag:* MntryVal

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

The **MntryVal** block contains the following elements (see datatype "[AmountAndDirection61](#)" on page 8 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Amount	<Amt>		[1..1]	⚠	9
	Sign	<Sgn>		[0..1]		9

### 4.34.2 Percentage

*XML Tag:* Pctg

*Presence:* [1..1]

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

*Datatype:* "[PercentageRate](#)" on page 131

### 4.34.3 Yield

*XML Tag:* Yld

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* "[PercentageRate](#)" on page 131

### 4.34.4 BasisPoints

*XML Tag:* BsisPts

*Presence:* [1..1]

*Definition:* Price expressed as basis points.

*Datatype:* ["DecimalNumber" on page 119](#)

## 4.35 SecuritiesTransactionPrice4Choice

*Definition:* Choice element capturing strike price related descriptive information.

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Price	<Pric>	{Or	[1..1]		84
	NoPrice	<NoPric>	Or}	[1..1]	⚠	84

**Used in element(s)**

["Price" on page 76](#), ["StrikePrice" on page 17](#)

### 4.35.1 Price

*XML Tag:* Pric

*Presence:* [1..1]

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

The **Pric** block contains the following elements (see datatype ["SecuritiesTransactionPrice2Choice" on page 83](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	MonetaryValue	<MntryVal>	{Or	[1..1]		83
	Percentage	<Pctg>	Or	[1..1]		83
	Yield	<Yld>	Or	[1..1]		83
	BasisPoints	<BsisPts>	Or}	[1..1]		83

### 4.35.2 NoPrice

*XML Tag:* NoPric

*Presence:* [1..1]

*Definition:* Captures where no price is yet known.

The **NoPric** block contains the following elements (see datatype "SecuritiesTransactionPrice1" on page 82 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Pending	<Pdg>		[1..1]		82
	Currency	<Ccy>		[0..1]		82

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/Transaction/Price/NoPrice
  - **Annotation:** (empty)
- on DRAFT15auth.016.001.01/Transaction/New/Transaction/Price/NoPrice
  - **ESMA\_NotAllowedCurrencies\_ComplexRule:**

For each [Transaction/New/Transaction/Price/NoPrice], if  
 at least one occurrence of the following element(s) [NoPrice/Currency] is  
 (are) present  
 , then  
 every occurrence of [NoPrice/Currency] must have value not included in the  
 following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or  
 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'

## 4.36 SecuritiesTransactionReport2\_\_1

*Definition:* Details of the securities transaction report.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TransactionIdentification	<TxId>		[1..1]	⚠	85
	ExecutingParty	<ExctgPty>		[1..1]	⚠	86
	SubmittingParty	<SubmitgPty>		[1..1]	⚠	86
	TechnicalAttributes	<TechAttrbts>		[0..1]	<b>M</b>	86
	SupplementaryData	<SplmtryData>		[0..*]	🚫	87

**Used in element(s)**

"Cancellation" on page 72

### 4.36.1 TransactionIdentification

*XML Tag:* TxId

*Presence:* [1..1]

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

*Datatype:* ["ESMA\\_AlphanumericMax52\\_Pattern" on page 120](#)

**Usage Guideline details**

- **on DRAFT15auth.016.001.01/Transaction/Cancellation/TransactionIdentification**
  - **Annotation:** (empty)

## 4.36.2 ExecutingParty

*XML Tag:* ExctgPty

*Presence:* [1..1]

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

Usage:

For legal entities, use the legal entity identifier. For non-legal entities, this field shall be populated with an identifier as specified in the local regulation.

*Datatype:* ["LEIdentifier" on page 124](#)

**Usage Guideline details**

- **on DRAFT15auth.016.001.01/Transaction/Cancellation/ExecutingParty**
  - **Annotation:** (empty)

## 4.36.3 SubmittingParty

*XML Tag:* SubmitgPty

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority.

*Datatype:* ["LEIdentifier" on page 124](#)

**Usage Guideline details**

- **on DRAFT15auth.016.001.01/Transaction/Cancellation/SubmittingParty**
  - **Annotation:** (empty)

## 4.36.4 TechnicalAttributes

*XML Tag:* TechAttrbts

*Presence:* [0..1]

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

The **TechAttrbts** block contains the following elements (see datatype "[RecordTechnicalData2\\_\\_1](#)" on [page 68](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ReceiptDateTime	<RctDtTm>		[1..1]		68
	CancellationReason	<CxlRsn>		[1..1]		68

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/Cancellation/TechnicalAttributes**  
*This element is now mandatory, the minimum occurrence has been changed to : 1*

## 4.36.5 SupplementaryData

XML Tag: SPlmtryData

Presence: [0..\*]

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

The **SPlmtryData** block contains the following elements (see datatype "[SupplementaryData1](#)" on [page 103](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	PlaceAndName	<PlcAndNm>		[0..1]		104
	Envelope	<Envlp>		[1..1]		104

#### Usage Guideline details

- This element(**DRAFT15auth.016.001.01/Transaction/Cancellation/SupplementaryData**) is removed.

## 4.37 SecuritiesTransactionReport4\_\_1

*Definition:* Details of the securities transaction report.

⊘ Removed - ◇ Ignored - ⚠ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TransactionIdentification	<TxId>		[1..1]	⚠	88
	ExecutingParty	<ExctgPty>		[1..1]	⚠	89
	InvestmentPartyIndicator	<InvstmtPtyInd>		[1..1]	⚠	89
	SubmittingParty	<SubmitgPty>		[1..1]	⚠	90
	Buyer	<Buyr>		[1..1]	⚠	90
	Seller	<Sellr>		[1..1]	⚠	91
	OrderTransmission	<OrdTrnsmssn>		[1..1]		92
	Transaction	<Tx>		[1..1]	⚠	93
	FinancialInstrument	<FinInstrm>		[1..1]		94
	InvestmentDecisionPerson	<InvstmtDcsnPrsn>		[0..1]	⚠	94
	ExecutingPerson	<ExctgPrsn>		[1..1]	⚠	94
	AdditionalAttributes	<AddtlAttrbts>		[1..1]		95
	TechnicalAttributes	<TechAttrbts>		[0..1]	M	95
	SupplementaryData	<SplmtryData>		[0..*]	⊘	96

Used in element(s)

"New" on page 69

## 4.37.1 TransactionIdentification

XML Tag: TxId

Presence: [1..1]

Definition: Unique and unambiguous identification of the transaction.

Datatype: "ESMA\_AlphanumericMax52\_Pattern" on page 120

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/TransactionIdentification

- ESMA\_TransactionIdentification:

If the report is a new transaction, the transaction reference number shall pertain to a single transaction per the executing entity, i.e. the same transaction reference number has not been used before or pertains to a transaction that has been cancelled (the last accepted report with this transaction reference number was a cancellation report).

- on DRAFT15auth.016.001.01/Transaction/New/TransactionIdentification

- ESMA\_TransactionIdentification:

If the report is a cancellation report, a transaction with the same transaction reference number should have been reported by the executing entity before.

- on **DRAFT15auth.016.001.01/Transaction/New/TransactionIdentification**

- **ESMA\_TransactionIdentification:**

If the report is a cancellation report, this transaction should be an active transaction (there was no cancellation report following the last accepted new transaction report for this transaction reference number).

- on **DRAFT15auth.016.001.01/Transaction/New/TransactionIdentification**

- **Annotation:** (empty)

## 4.37.2 ExecutingParty

*XML Tag:* ExctgPty

*Presence:* [1..1]

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

*Datatype:* ["LEIIdentifier" on page 124](#)

### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/ExecutingParty**

- **ESMA\_ExecutingParty:**

Where field 5 is populated with 'true', this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

1. The status of the LEI shall be "Issued", "Pending transfer" or "Pending archival".
2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date."

- on **DRAFT15auth.016.001.01/Transaction/New/ExecutingParty**

- **ESMA\_ExecutingParty:**

Where field 5 is populated with 'false', this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

1. The status of the LEI shall be "Issued", "Pending transfer" "Pending archival" or "Lapsed".
2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.

- on **DRAFT15auth.016.001.01/Transaction/New/ExecutingParty**

- **Annotation:** (empty)

## 4.37.3 InvestmentPartyIndicator

*XML Tag:* InvstmtPtyInd

*Presence:* [1..1]

*Definition:* Indicates whether the reporting party is defined as an investment firm under the local regulation or not.

*Datatype:* ["TrueFalseIndicator" on page 143](#)

#### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/InvestmentPartyIndicator](#)
  - **Annotation:** (empty)

## 4.37.4 SubmittingParty

*XML Tag:* SubmitgPty

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority.

*Datatype:* ["LEIIdentifier" on page 124](#)

#### Usage Guideline details

- on [DRAFT15auth.016.001.01/Transaction/New/SubmittingParty](#)
  - **ESMA\_SubmittingParty:**

This field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

    1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".
    2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
    3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date."
- on [DRAFT15auth.016.001.01/Transaction/New/SubmittingParty](#)
  - **Annotation:** (empty)

## 4.37.5 Buyer

*XML Tag:* Buyr

*Presence:* [1..1]

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

The **Buyr** block contains the following elements (see datatype "PartyIdentification79\_1" on page 56 for details)

🚫 Removed - ⬡ Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	AccountOwner	<AcctOwnr>		[1..*]		56
	DecisionMaker	<DcsnMakr>		[0..*]	⚠️	57

**Usage Guideline details**

- **on DRAFT15auth.016.001.01/Transaction/New/Buyer**
  - **ESMA\_Buyer:**

If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date
- **on DRAFT15auth.016.001.01/Transaction/New/Buyer**
  - **ESMA\_Buyer:**

If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 11.
- **on DRAFT15auth.016.001.01/Transaction/New/Buyer**
  - **ESMA\_Buyer:**

If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

    1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".
    2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
    3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.

## 4.37.6 Seller

*XML Tag:* Sellr

*Presence:* [1..1]

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

The **Sellr** block contains the following elements (see datatype "[PartyIdentification79\\_1](#)" on page 56 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	AccountOwner	<AcctOwnr>		[1..*]		56
	DecisionMaker	<DcsnMakr>		[0..*]	⚠	57

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/Seller**

- **ESMA\_Seller:**

If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.

1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".
2. The InitialRegistrationDate of the LEI shall be equal or before the trading date.
3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.

- on **DRAFT15auth.016.001.01/Transaction/New/Seller**

- **ESMA\_Seller:**

If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date

- on **DRAFT15auth.016.001.01/Transaction/New/Seller**

- **ESMA\_Seller:**

If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 20.

## 4.37.7 OrderTransmission

*XML Tag:* OrdTrnsmssn

*Presence:* [1..1]

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

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

The **OrdTrnsmssn** block contains the following elements (see datatype "SecuritiesTransactionTransmission2" on page 96 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TransmissionIndicator	<TrnsmssnInd>		[1..1]	⚠	97
	TransmittingBuyer	<TrnsmttgBuyr>		[0..1]	⚠	97
	TransmittingSeller	<TrnsmttgSellr>		[0..1]	⚠	97

## 4.37.8 Transaction

XML Tag: Tx

Presence: [1..1]

Definition: Provides the details of the reported transaction.

The **Tx** block contains the following elements (see datatype "SecuritiesTransaction1" on page 73 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TradeDate	<TradDt>		[1..1]	⚠	74
	TradingCapacity	<TradgCpcty>		[1..1]	⚠	74
	Quantity	<Qty>		[1..1]	⚠	75
	DerivativeNotionalChange	<DerivNtnlChng>		[0..1]	⚠	75
	Price	<Pric>		[1..1]	⚠	76
	NetAmount	<NetAmt>		[0..1]	⚠	77
	TradeVenue	<TradVn>		[1..1]	⚠	77
	CountryOfBranch	<CtryOfBrnch>		[0..1]	⚠	78
	UpFrontPayment	<UpFrntPmt>		[0..1]	⚠	78
	TradePlaceMatchingIdentification	<TradPlcMtchglD>		[0..1]	⚠	79
	ComplexTradeComponentIdentification	<CmplxTradCmpntld>		[0..1]	⚠	79

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/Transaction

- ESMA\_TradePlaceMatchingIdentificationAbsent\_ComplexRule:

For each [Transaction/New/Transaction], if every occurrence of [Transaction/TradeVenue] has value included in the following list 'XXXX' or 'XOFF', then

the following element(s) [Transaction/TradePlaceMatchingIdentification] must be absent

## 4.37.9 FinancialInstrument

*XML Tag:* FinInstrm

*Presence:* [1..1]

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

The **FinInstrm** block contains the following elements (see datatype "[FinancialInstrumentAttributes3Choice\\_1](#)" on page 23 for details)

🚫 Removed - ⬡ Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>	{Or	[1..1]	⚠️	23
	Other	<Othr>	Or}	[1..1]	⚠️	24

## 4.37.10 InvestmentDecisionPerson

*XML Tag:* InvstmtDcsnPrsn

*Presence:* [0..1]

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

The **InvstmtDcsnPrsn** block contains the following elements (see datatype "[InvestmentParty1Choice\\_1](#)" on page 53 for details)

🚫 Removed - ⬡ Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Person	<Prsn>	{Or	[1..1]		54
	Algorithm	<Algo>	Or}	[1..1]	⚠️	54

### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/InvestmentDecisionPerson

- ESMA\_InvestmentDecisionMaker:

If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date

## 4.37.11 ExecutingPerson

*XML Tag:* ExctgPrsn

*Presence:* [1..1]

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

The **ExctgPrsn** block contains the following elements (see datatype "[ExecutingParty1Choice\\_1](#)" on [page 20](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Person	<Prsn>	{Or	[1..1]		21
	Algorithm	<Algo>	Or	[1..1]	⚠	21
	Client	<Clnt>	Or}	[1..1]	⚠	21

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/ExecutingPerson**
  - **ESMA\_ExecutingPerson:**

If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.

## 4.37.12 AdditionalAttributes

*XML Tag:* AddtlAttrbts

*Presence:* [1..1]

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

The **AddtlAttrbts** block contains the following elements (see datatype "[SecuritiesTransactionIndicator2](#)" on [page 80](#) for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	WaiverIndicator	<WvrInd>		[0..*]	⚠ R[0..6]	80
	ShortSellingIndicator	<ShrtSellgInd>		[0..1]	⚠	81
	OTCPostTradeIndicator	<OTCPstTradInd>		[0..*]	⚠ R[0..13]	81
	RiskReducingTransaction	<RskRdcgTx>		[0..1]	⚠	81
	SecuritiesFinancingTransactionIndicator	<SctiesFincgTxInd>		[1..1]	⚠	82

## 4.37.13 TechnicalAttributes

*XML Tag:* TechAttrbts

*Presence:* [0..1]

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

The **TechAttrbts** block contains the following elements (see datatype "RecordTechnicalData1\_1" on page 67 for details)

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ReceiptDateTime	<RctDtTm>		[1..1]		67
	ExchangeReason	<XchgRsn>		[1..*]	R[1..11]	68

#### Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/TechnicalAttributes

*This element is now mandatory, the minimum occurrence has been changed to : 1*

## 4.37.14 SupplementaryData

XML Tag: SplmtryData

Presence: [0..\*]

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

The **SplmtryData** block contains the following elements (see datatype "SupplementaryData1" on page 103 for details)

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	PlaceAndName	<PlcAndNm>		[0..1]		104
	Envelope	<Envlp>		[1..1]		104

#### Usage Guideline details

- This element(DRAFT15auth.016.001.01/Transaction/New/SupplementaryData) is removed.

## 4.38 SecuritiesTransactionTransmission2

Definition: Specifies the securities order transmission attributes.

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	TransmissionIndicator	<TrnsmssnInd>		[1..1]	⚠	97
	TransmittingBuyer	<TrnsmttgBuyr>		[0..1]	⚠	97
	TransmittingSeller	<TrnsmttgSellr>		[0..1]	⚠	97

**Used in element(s)**

["OrderTransmission" on page 92](#)

## 4.38.1 TransmissionIndicator

*XML Tag:* TrnsmssnInd

*Presence:* [1..1]

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

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

*Datatype:* ["TrueFalseIndicator" on page 143](#)

**Usage Guideline details**

- on [DRAFT15auth.016.001.01/Transaction/New/OrderTransmission/TransmissionIndicator](#)
  - **Annotation:** (empty)

## 4.38.2 TransmittingBuyer

*XML Tag:* TrnsmttgBuyr

*Presence:* [0..1]

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

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

*Datatype:* ["LEIIdentifier" on page 124](#)

**Usage Guideline details**

- on [DRAFT15auth.016.001.01/Transaction/New/OrderTransmission/TransmittingBuyer](#)
  - **Annotation:** (empty)

## 4.38.3 TransmittingSeller

*XML Tag:* TrnsmttgSellr

*Presence:* [0..1]

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

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

*Datatype:* ["LEIIdentifier" on page 124](#)

## Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/OrderTransmission/TransmittingSeller
  - **Annotation:** (empty)

## 4.39 SecurityInstrumentDescription11

*Definition:* Identifies the security instrument by its name and typical characteristics.

🚫 Removed - 💡 Ignored - ⚠️ Details below - M Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[0..1]	⚠️	98
	FullName	<FullNm>		[1..1]	⚠️	98
	ClassificationType	<ClssfctnTp>		[1..1]	⚠️	99
	NotionalCurrency	<NtnlCcy>		[0..1]	⚠️	99

## Used in element(s)

"FinancialInstrumentGeneralAttributes" on page 100

### 4.39.1 Identification

*XML Tag:* Id

*Presence:* [0..1]

*Definition:* Identifies the financial instrument using an ISIN.

*Datatype:* "ISINOct2015Identifier" on page 123

## Usage Guideline details

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrument-GeneralAttributes/Identification
  - **Annotation:** (empty)

### 4.39.2 FullName

*XML Tag:* FullNm

*Presence:* [1..1]

*Definition:* Full name or description of the financial instrument.

*Datatype:* "Max350Text" on page 125

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrument-GeneralAttributes/FullName**
  - **Annotation:** (empty)

### 4.39.3 ClassificationType

*XML Tag:* ClssfctnTp

*Presence:* [1..1]

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

*Datatype:* "[CFIOct2015Identifier](#)" on page 117

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrument-GeneralAttributes/ClassificationType**
  - **Annotation:** (empty)

### 4.39.4 NotionalCurrency

*XML Tag:* NtnlCcy

*Presence:* [0..1]

*Definition:* Currency in which the notional is denominated.

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 111

**Usage Guideline details**

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrument-GeneralAttributes/NotionalCurrency**
  - **Annotation:** (empty)

## 4.40 SecurityInstrumentDescription13\_\_1

*Definition:* Identifies the security instrument by its name and typical characteristics.

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	FinancialInstrumentGeneralAttributes	<FinInstrmGnlAttrbts>		[1..1]	⚠	100
	DebtInstrumentAttributes	<DebtInstrmAttrbts>		[0..1]		102
	DerivativeInstrumentAttributes	<DerivInstrmAttrbts>		[1..1]	⚠	102

#### Used in element(s)

"Other" on page 24

## 4.40.1 FinancialInstrumentGeneralAttributes

XML Tag: FinInstrmGnlAttrbts

Presence: [1..1]

Definition: Attributes and characteristics of the financial instrument.

The **FinInstrmGnlAttrbts** block contains the following elements (see datatype "[SecurityInstrumentDescription11](#)" on page 98 for details)

🚫 Removed - ⬠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Identification	<Id>		[0..1]	⚠	98
	FullName	<FullNm>		[1..1]	⚠	98
	ClassificationType	<ClssfctnTp>		[1..1]	⚠	99
	NotionalCurrency	<NtnlCcy>		[0..1]	⚠	99

#### Usage Guideline details

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

```
For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if
    the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'C.....'
, then
    at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present
```

- on **DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

```
For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if
```

the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'R.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'F.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'E.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'D.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'H.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- **on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes**

- **ESMA\_NotionalCurrencyMustBePresent\_complexRule:**

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'J.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes

- ESMA\_NotionalCurrencyMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'S.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes

- ESMA\_NotionalCurrencyMustBePresent\_complexRule:

For each [Transaction/New/FinancialInstrument/Other/FinancialInstrumentGeneralAttributes], if  
 the value of every occurrence of [FinancialInstrumentGeneralAttributes/ClassificationType] complies with the following XML pattern : 'O.....'  
 , then  
 at least one occurrence of the following element(s) [FinancialInstrumentGeneralAttributes/NotionalCurrency] must be present

## 4.40.2 DebtInstrumentAttributes

*XML Tag:* DebtInstrmAttrbts

*Presence:* [0..1]

*Definition:* Attributes specific to debt instruments.

The **DebtInstrmAttrbts** block contains the following elements (see datatype "[DebtInstrument4](#)" on page 13 for details)

🚫 Removed - 💡 Ignored - ⚠️ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	MaturityDate	<MtrtyDt>		[1..1]	⚠️	14

## 4.40.3 DerivativeInstrumentAttributes

*XML Tag:* DerivInstrmAttrbts

*Presence:* [1..1]

*Definition:* Attributes specific to derivative instruments.

The **DerivInstrmAttrbts** block contains the following elements (see datatype "DerivativeInstrument6\_1" on page 15 for details)

🚫 Removed - ⬡ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	ExpiryDate	<XpryDt>		[0..1]	⚠	15
	PriceMultiplier	<PricMltplr>		[1..1]	⚠	16
	UnderlyingInstrument	<UndrlygInstrm>		[1..1]		16
	OptionType	<OptnTp>		[0..1]	⚠	16
	StrikePrice	<StrkPric>		[0..1]	⚠	17
	OptionExerciseStyle	<OptnExrcStyle>		[0..1]	⚠	18
	DeliveryType	<DivryTp>		[1..1]	⚠	19
	AssetClassSpecificAttributes	<AsstClsSpfcAttrbts>		[0..1]	⚠	19

**Usage Guideline details**

- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes
  - ESMA\_NotAllowedCurrencies\_complexRule:
 

For each [Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes], if  
 at least one occurrence of the following element(s) [DerivativeInstrumentAttributes/AssetClassSpecificAttributes/Interest] is (are) present  
 , then  
 every occurrence of [DerivativeInstrumentAttributes/AssetClassSpecificAttributes/Interest/OtherNotionalCurrency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'
- on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes
  - ESMA\_NotAllowedCurrencies\_complexRule:
 

For each [Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes], if  
 at least one occurrence of the following element(s) [DerivativeInstrumentAttributes/AssetClassSpecificAttributes/ForeignExchange] is (are) present  
 , then  
 every occurrence of [DerivativeInstrumentAttributes/AssetClassSpecificAttributes/ForeignExchange/OtherNotionalCurrency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'

## 4.41 SupplementaryData1

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

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	PlaceAndName	<PlcAndNm>		[0..1]		104
	Envelope	<Envlp>		[1..1]		104

#### Rules

##### R5 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.

Error handling: Undefined

#### Used in element(s)

["SupplementaryData" on page 6](#), ["SupplementaryData" on page 73](#), ["SupplementaryData" on page 96](#), ["SupplementaryData" on page 87](#)

## 4.41.1 PlaceAndName

*XML Tag:* 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 125](#)

## 4.41.2 Envelope

*XML Tag:* Envlp

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

## 4.42 SwapLegIdentification2

*Definition:* Details of the legs of swap transaction.

🚫 Removed - ⚠ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	SwapIn	<SwpIn>		[0..1]		105
	SwapOut	<SwpOut>		[0..1]		105

#### Rules

##### R9 SwapInOrSwapOutRule ✓

SwapIn or SwapOut must be present or both

Error handling:

- *Error severity:* Fatal
- *Error Code:* X00390
- *Error Text:* At least one swap leg must be present

**Usage Guideline restrictions for this element**

- This rule(DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/UnderlyingInstrument/Swap/SwapInOrSwapOutRule) is removed.

Used in element(s)

"Swap" on page 106

### 4.42.1 SwapIn

XML Tag: SwpIn

Presence: [0..1]

Definition: Instrument received by the buyer.

The **SwpIn** block contains the following elements (see datatype "[FinancialInstrumentIdentification7Choice](#)" on page 42 for details)

Removed - Ignored - Details below - Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Single	<Sngl>	{Or	[1..1]		43
	Basket	<Bskt>	Or}	[1..1]		43

### 4.42.2 SwapOut

XML Tag: SwpOut

Presence: [0..1]

Definition: Instrument paid by the buyer.

The **SwpOut** block contains the following elements (see datatype "[FinancialInstrumentIdentification7Choice](#)" on page 42 for details)

Removed - Ignored - Details below - Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Single	<Sngl>	{Or	[1..1]		43
	Basket	<Bskt>	Or}	[1..1]		43

## 4.43 UnderlyingIdentification2Choice

*Definition:* Details of the underlying of a security transaction.

🚫 Removed - ✦ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Swap	<Swp>	{Or	[1..1]		106
	Other	<Othr>	Or}	[1..1]		106

**Used in element(s)**

"UnderlyingInstrument" on page 16

### 4.43.1 Swap

*XML Tag:* Swp

*Presence:* [1..1]

*Definition:* Underlying of a swap transaction.

The **Swp** block contains the following elements (see datatype "SwapLegIdentification2" on page 104 for details)

🚫 Removed - ✦ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	SwapIn	<SwpIn>		[0..1]		105
	SwapOut	<SwpOut>		[0..1]		105

### 4.43.2 Other

*XML Tag:* Othr

*Presence:* [1..1]

*Definition:* Underlying of any other type of transaction.

The **Othr** block contains the following elements (see datatype "FinancialInstrumentIdentification7Choice" on page 42 for details)

🚫 Removed - ✦ Ignored - ⚠ Details below - **M** Mandatory - R[x..x] Repeatability[details]

Index	Message Item	<XML Tag>	Or	Mult.	Usage Guidelines	Page
	Single	<Sngl>	{Or	[1..1]		43
	Basket	<Bskt>	Or}	[1..1]		43

## 5 Message Datatypes

**Note** The following chapter identifies the datatypes that are used in the message.

### 5.1 ActiveCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type must be used with the following XML Attributes:

Attribute	Tag	Datatype
Currency	Ccy	<p>"ActiveCurrencyCode" on page 109</p> <p><b>Usage Guideline restrictions for this attribute</b></p> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/Transaction/New/Transaction/Price <ul style="list-style-type: none"> <li>– ESMA_NotAllowedCurrencies_ComplexRule:</li> </ul> <p>For each [Transaction/New/Transaction/Price], if  at least one occurrence of the following element(s) [Price/Price/MonetaryValue] is (are) present  , then  every occurrence of [Price/Price/MonetaryValue/Amount/Currency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'</p> </li> <li>• on DRAFT15auth.016.001.01/Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice/Price <ul style="list-style-type: none"> <li>– ESMA_NotAllowedCurrencies_complexRule:</li> </ul> <p>For each [Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice/Price], if  at least one occurrence of the following element(s) [Price/MonetaryValue] is (are) present  , then  every occurrence of [Price/MonetaryValue/Amount/Currency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'</p> </li> </ul>

**Format**

minInclusive	0
totalDigits	18
fractionDigits	13

**Used in element(s)**

"Amount" on page 9

## 5.2 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:* Code

### Format

pattern [A-Z]{3,3}

### Rules

#### R8 ActiveCurrency ✓

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

Error handling:

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

### Used in attribute(s)

"ActiveCurrencyAnd13DecimalAmount" on page 107

## 5.3 ActiveOrHistoricCurrencyAndAmount

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

*Type:* Amount

This data type must be used with the following XML Attributes:

Attribute	Tag	Datatype
Currency	Ccy	<p>"ActiveOrHistoricCurrencyCode" on page 111</p> <p><b>Usage Guideline restrictions for this attribute</b></p> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/Transaction/New/Transaction/UpFrontPayment/Amount/Currency <ul style="list-style-type: none"> <li>– ESMA_UpfrontPaymentCurrency: <p>A valid ISO 4217 currency code that was active at the trading date should be populated.</p> </li> </ul> </li> <li>• on DRAFT15auth.016.001.01/Transaction/New/Transaction <ul style="list-style-type: none"> <li>– ESMA_NotAllowedCurrencies_ComplexRule: <p>For each [Transaction/New/Transaction], if  at least one occurrence of the following element(s) [Transaction/UpFrontPayment] is (are) present  , then  every occurrence of [Transaction/UpFrontPayment/Amount/Currency] must have value not included in the following list 'XAG' or 'XAU' or 'XBA' or 'XBB' or 'XBC' or 'XBD' or 'XDR' or 'XEU' or 'XFU' or 'XPD' or 'XPT' or 'XXX'</p> </li> </ul> </li> </ul>

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**Rules****R6 CurrencyAmount ✓**

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

Note: The decimal separator is a dot.

Error handling:

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

**Used in element(s)**

["Amount" on page 8](#)

## 5.4 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:* Code

**Format**

pattern [A-Z]{3,3}

**Rules****R3 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.

Error handling:

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

**Used in element(s)**

["Currency" on page 82](#), ["NotionalCurrency" on page 99](#), ["OtherNotionalCurrency" on page 20](#), ["Other-NotionalCurrency" on page 14](#)

**Used in attribute(s)**

["ESMA\\_PositiveExcludingZeroMax18" on page 122](#), ["ActiveOrHistoricCurrencyAndAmount" on page 109](#)

## 5.5 AuthorityExchangeReason1Code

*Definition:* Specifies the reason for the exchange with the national competent authority.

*Type:* Code

Code	Name	Definition
ADHR	AdHocRequest	Ad Hoc Request.
CABB	CompetentAuthorityForBuyerBranch	Competent Authority for Buyer Branch.
CABC	CompetentAuthorityForBasketConstituent	Competent Authority for Basket Constituent.
CADB	CompetentAuthorityForDecisionMakingBranch	Competent Authority for Decision Making Branch.

Code	Name	Definition
CADU	CompetentAuthorityForDirectUnderlying	Competent Authority for Direct Underlying.
CAEB	CompetentAuthorityForExecutingBranch	Competent Authority for Executing Branch.
CAFI	CompetentAuthorityForInstrument	Competent Authority for Instrument.
CAIX	CompetentAuthorityForIndex	Competent Authority for Index.
CAMB	CompetentAuthorityForMembershipBranch	Competent Authority for Membership Branch.
CASB	CompetentAuthorityForSellerBranch	Competent Authority for Seller Branch.
CATV	CompetentAuthorityForTradingVenue	Competent Authority for Trading Venue.

**Used in element(s)**

"ExchangeReason" on page 68

**Restricts**

"AuthorityExchangeReasonCode" on page 112

## 5.6 AuthorityExchangeReasonCode

*Definition:* Specifies the reason for the exchange with the national competent authority.

*Type:* Code

Code	Name	Definition
ADHR	AdHocRequest	Ad Hoc Request.
CABB	CompetentAuthorityForBuyerBranch	Competent Authority for Buyer Branch.
CABC	CompetentAuthorityForBasketConstituent	Competent Authority for Basket Constituent.
CADB	CompetentAuthorityForDecisionMakingBranch	Competent Authority for Decision Making Branch.
CADU	CompetentAuthorityForDirectUnderlying	Competent Authority for Direct Underlying.
CAEB	CompetentAuthorityForExecutingBranch	Competent Authority for Executing Branch.
CAFH	CompetentAuthorityForHeadquarter	Competent Authority for Headquarter.
CAFI	CompetentAuthorityForInstrument	Competent Authority for Instrument.
CAIX	CompetentAuthorityForIndex	Competent Authority for Index.
CAMB	CompetentAuthorityForMembershipBranch	Competent Authority for Membership Branch.
CASB	CompetentAuthorityForSellerBranch	Competent Authority for Seller Branch.
CATV	CompetentAuthorityForTradingVenue	Competent Authority for Trading Venue.
OTHR	Other	Where reason code is not previously defined.

Is restricted by

"AuthorityExchangeReason1Code" on page 111

## 5.7 BenchmarkCurveName2Code

*Definition:* Specifies a benchmark curve name.

*Type:* Code

Code	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the

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

**Used in element(s)**

"Index" on page 13

**Restricts**

["BenchmarkCurveNameCode" on page 115](#)

## 5.8 BenchmarkCurveNameCode

*Definition:* Identifies a benchmark curve name.

*Type:* Code

Code	Name	Definition
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the

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

**Is restricted by**

"BenchmarkCurveName2Code" on page 113

## 5.9 CFIOct2015Identifier

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

*Type:* IdentifierSet

### Format

pattern [A-Z]{6,6}

### Used in element(s)

["ClassificationType" on page 99](#)

## 5.10 CancelledStatusReason15Code

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

*Type:* Code

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

### Used in element(s)

["CancellationReason" on page 68](#)

### Restricts

["CancelledStatusReasonV2Code" on page 117](#)

## 5.11 CancelledStatusReasonV2Code

*Definition:* See narrative field for reason.

*Type:* Code

Code	Name	Definition
CANH	CancelledByHub	Transaction is cancelled by the hub.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CANP	CancelledByInstructingParty	Transaction is cancelled by the instructing party.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.

Code	Name	Definition
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CNCL	CancelledByClient	Transaction is cancelled by the client.
CNIN	CancelledByIntermediary	Transaction is cancelled by the intermediary.
CNTA	CancelledByTransferAgent	Transaction is cancelled by the transfer agent.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
NARR	NarrativeReason	See narrative field for reason.
OTHR	Other	Other. See Narrative.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.

**Is restricted by**

"CancelledStatusReason15Code" on page 117

## 5.12 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:* Code

**Format**

pattern [A-Z]{2,2}

**Rules****R1 Country ✓**

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

Error handling:

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

**Used in element(s)**

["CountryOfBranch" on page 56](#), ["CountryOfBranch" on page 78](#), ["CountryOfBranch" on page 62](#)

## 5.13 DecimalNumber

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

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	17

**Used in element(s)**

["BasisPoints" on page 83](#)

## 5.14 ESMA\_AlphanumericCapitalLettersMax35\_Pattern

*Definition:*

This datatype has been created by the Publisher of this Usage Guideline.

*Type:* Text

**Format**

pattern	<code>([A-Z] [0-9]){1,35}</code>
---------	----------------------------------

**Used in element(s)**

["ComplexTradeComponentIdentification" on page 79](#)

## 5.15 ESMA\_AlphanumericCapitalLettersMax50\_Pattern

*Definition:*

This datatype has been created by the Publisher of this Usage Guideline.

*Type:* Text

**Format**

pattern	<code>([A-Z] [0-9]){1,50}</code>
---------	----------------------------------



**Used in element(s)**

["FirstName" on page 58](#), ["Name" on page 59](#)

## 5.19 ESMA\_NindCcpt\_Pattern

*Definition:*

This datatype has been created by the Publisher of this Usage Guideline.

*Type:* Text

**Format**

pattern (NIDN)|(CCPT)

**Used in element(s)**

["Code" on page 64](#)

## 5.20 ESMA\_NonNegativeExcludingZeroMax18

*Definition:*

This datatype has been created by the Publisher of this Usage Guideline.

*Type:* Amount

**Format**

minExclusive	0
totalDigits	18
fractionDigits	17

**Used in element(s)**

["PriceMultiplier" on page 16](#), ["Unit" on page 44](#)

## 5.21 ESMA\_PersonalIdentification\_Pattern

*Definition:*

This datatype has been created by the Publisher of this Usage Guideline.

*Type:* Text

**Format**

pattern (([A-Z]{2,2}[A-Z0-9]{1,33})|([A-Z]{2,2}[0-9]{8}[A-Z]{1}[A-Z#]{4}[A-Z]{1}[A-Z#]{4})|(F|[A-Z0-9\-\+]{1,33})|(LV[A-Z0-9\-\+]{1,33}))

**Used in element(s)**

["Identification" on page 51](#)

## 5.22 ESMA\_PositiveExcludingZeroMax18

*Definition:*

This datatype has been created by the Publisher of this Usage Guideline.

*Type:* Amount

This data type must be used with the following XML Attributes:

Attribute	Tag	Datatype
Ccy	Ccy	<p>"ActiveOrHistoricCurrencyCode" on page 111</p> <p><b>Usage Guideline restrictions for this attribute</b></p> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/Transaction/New/Transaction/Quantity <ul style="list-style-type: none"> <li>– ESMA_NotAllowedCurrencies_ComplexRule:</li> </ul> </li> </ul> <p>For each [Transaction/New/Transaction/Quantity], if  at least one occurrence of  the following element(s) [Quantity/MonetaryValue] is (are) present  , then  every occurrence of [Quantity/MonetaryValue/Currency] must  have value not included in the  following list 'XAG' or 'XAU' or  'XBA' or 'XBB' or 'XBC' or 'XBD'  or 'XDR' or 'XEU' or 'XFU' or  'XPD' or 'XPT' or 'XXX'</p>

**Format**

minExclusive	0
totalDigits	18
fractionDigits	5

**Rules****R2 CurrencyAmount ✓**

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

Note: The decimal separator is a dot.

Error handling:

– *Error severity:* Fatal

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

**Used in element(s)**

["MonetaryValue" on page 44](#), ["NominalValue" on page 44](#)

## 5.23 ISINOct2015Identifier

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

*Type:* IdentifierSet

**Format**

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

**Used in element(s)**

["ISIN" on page 41](#), ["ISIN" on page 22](#), ["ISIN" on page 12](#), ["Identification" on page 23](#), ["Identification" on page 98](#)

## 5.24 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

**Used in element(s)**

["BirthDate" on page 59](#), ["ExpiryDate" on page 15](#), ["MaturityDate" on page 14](#)

## 5.25 ISONormalisedDateTime

*Definition:* an ISODateTime whereby all timezoned dateTime values are UTC.

*Type:* DateTime

**Format**

pattern .\*Z

**Used in element(s)**

["ReceiptDateTime" on page 67](#), ["ReceiptDateTime" on page 68](#), ["TradeDate" on page 74](#)

## 5.26 ImpliedCurrencyAndAmount

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

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**Used in element(s)**

["NetAmount" on page 77](#)

## 5.27 InternalPartyRole1Code

*Definition:* Specifies the role as an internal party in the transaction.

*Type:* Code

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

**Used in element(s)**

["Internal" on page 66](#)

**Restricts**

["PartyRoleCode" on page 128](#)

## 5.28 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

**Format**

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

**Used in element(s)**

["ExecutingParty" on page 89](#), ["ExecutingParty" on page 86](#), ["LEI" on page 65](#), ["LEI" on page 66](#), ["SubmittingParty" on page 90](#), ["SubmittingParty" on page 86](#), ["TransmittingBuyer" on page 97](#), ["TransmittingSeller" on page 97](#)

## 5.29 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

**Format**

pattern [A-Z0-9]{4,4}

**Used in element(s)**

"MIC" on page 65, "TradeVenue" on page 77

## 5.30 Max25Text

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

*Type:* Text

**Format**

minLength 1  
maxLength 25

**Used in element(s)**

"Name" on page 13

## 5.31 Max350Text

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

*Type:* Text

**Format**

minLength 1  
maxLength 350

**Used in element(s)**

"FullName" on page 98, "PlaceAndName" on page 104

## 5.32 Max35Text

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

*Type:* Text

**Format**

minLength 1  
maxLength 35

**Used in element(s)**["Issuer" on page 52](#)

## 5.33 Max3Number

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

totalDigits	3
fractionDigits	0

**Rules****R7 NumberRule**

If Number is negative, then Sign must be present.

Error handling: Undefined

**Used in element(s)**["Value" on page 53](#)

## 5.34 NoReasonCode

*Definition:* Specifies that there is no reason available.*Type:* Code

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

**Used in element(s)**["Client" on page 21](#)

## 5.35 OptionDefinitionTypeCode

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

Code	Name	Definition
CALL	Call	Right to buy 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.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

Is restricted by

["OptionType2Code"](#) on page 128

## 5.36 OptionStyle7Code

*Definition:* Specifies how an option for a derivative or securities derivative can be exercised.

*Type:* Code

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

Used in element(s)

["OptionExerciseStyle"](#) on page 18

Restricts

["OptionStyleCode"](#) on page 127

## 5.37 OptionStyleCode

*Definition:* Defines how an option can be exercised

*Type:* Code

Code	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
CANA	Canary	Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quaterly dates, but not before a set time period (typically one year) has elapsed.
EURO	European	Option that can be exercised on expiry date only.

Code	Name	Definition
OTHR	Other	Other type of option style.

**Is restricted by**

"OptionStyle7Code" on page 127

## 5.38 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:* Code

Code	Name	Definition
CALL	Call	Right to buy 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.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

**Used in element(s)**

"OptionType" on page 16

**Restricts**

"OptionDefinitionTypeCode" on page 126

## 5.39 PartyRoleCode

*Definition:* Specifies the role of the party in the transaction.

*Type:* Code

Code	Name	Definition
AUDT	Auditor	Party that regularly monitors compliance with the legal regulations.
BKMG	BackupManager	Party responsible for managing the recovery functions related to a system.
CACO	CashCorrespondent	Financial institution that executes cash transfers on behalf of its clients.
CONA	NameOfAgentToOrder	Name of Agent to the order, if different from the instructing party.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
CONE	ContactPersonAtExecutingPartyInstitution	Party acting as the contact person at the executing party institution.
CONI	ContactPersonAtInstructingPartyInstitution	Party acting as the contact person at the instructing party institution.

Code	Name	Definition
CUST	Custodian	Party that safekeeps and administers assets on behalf of the owner.
DATP	DataProvider	Source of financial information. Provides financial news and data (for example, facts, statistics and analysis), for professional and individual investors through various media, for example, the Internet, magazines.
DIST	Distributor	Party that act as an wholesaler of funds.
FACT	FundAccountant	Party that keeps accounting records of the available assets and liabilities of the fund. This party calculates deal prices, the Net Asset Value (NAV) of the fund, and may provide fund performance and tax data.
FIAD	FinancialAdvisor	Party that supplies information and advice on investment products.
FIAG	FinalAgent	Financial institution that receives the payment transaction on behalf of an account owner, or other nominated party, and credits the account.
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
FNBR	FundBroker	Party acting as an intermediary agent between an investor and a transfer agent for the subscription or redemption to a fund.
FTAG	FirstAgent	Financial institution that receives the payment transaction from the account owner, or other authorised party, and processes the instruction.
INTC	Internal	Party acting as an internal agent.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
INVE	InvestmentManager	Party that implements the investment strategy, ie, selects portfolio investments

Code	Name	Definition
		in accordance with the objectives and strategy in the fund's prospectus, and places orders to effect or liquidate selected investments in accordance with net flow of capital into or out of the fund.
INVS	Investor	Party, either an individual or organisation, whose assets are being invested.
LMMG	LimitManager	Party in a financial institution responsible for the management of the limits. This party is responsible for fixing, modifying, or suspending limits as relevant for the management of counterparty risk or systemic risk containment.
LQMG	LiquidityManager	Party in a financial institution responsible for the management of liquidity for the financial institution. This party has access to some functions available on the system, such as the liquidity transfers or management of standing instructions for liquidity control.
PAYI	PayingAgent	Agent that executes the payment. In the context of the investment fund industry, the paying agent is the local legal representative of the fund. It may pay out dividends, and collects money for the purchase of funds when a client deals directly with the fund and/or when a client deals with bearer shares. It pays out the redemption of the fund, may distribute information about the fund, and provides legal information about the fund.
PRBR	PrimeBroker	Party acting as settlement agent, provides custody for assets, provides financing for leverage, and prepares daily account statements for its clients, who are money managers, hedge funds, market makers, arbitrageurs, specialists and other professional investors.
PYMG	PaymentManager	Party in a financial institution responsible for the management of payment processing for the financial institution. This includes authorising, recycling, and modification of payment transactions.
REDR	Reader	Party in a financial institution entitled to obtain information from the system, but not act upon/alter this information.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
STMG	SettlementManager	Party in a financial institution responsible for the management of settlement processing.

Code	Name	Definition
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.

**Is restricted by**

"InternalPartyRole1Code" on page 124

## 5.40 PercentageRate

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

*Type:* Rate

**Format**

totalDigits	11
fractionDigits	10

**Used in element(s)**

"Percentage" on page 83, "Yield" on page 83

## 5.41 PhysicalTransferType4Code

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

*Type:* Code

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

**Used in element(s)**["DeliveryType" on page 19](#)**Restricts**["PhysicalTransferTypeV2Code" on page 132](#)

## 5.42 PhysicalTransferTypeV2Code

*Definition:* Specifies whether the financial instrument is to be physically delivered or is a dematerialized transfer.

*Type:* Code

Code	Name	Definition
CASH	Cash	Cash transfer.
DEMT	Dematerialised	Dematerialised transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
PHYS	Physical	Physical transfer.

**Is restricted by**["PhysicalTransferType4Code" on page 131](#)

## 5.43 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

**Used in element(s)**["Sign" on page 8](#), ["Sign" on page 9](#)

## 5.44 PriceStatus1Code

*Definition:* Specifies the status of the price of a financial instrument.

*Type:* Code

Code	Name	Definition
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).  <b>Usage Guideline restrictions for this code</b>  • <b>This code(DRAFT15auth.016.001.01/</b>

Code	Name	Definition
		Transaction/New/FinancialInstrument/Other/DerivativeInstrumentAttributes/StrikePrice/No-Price/Pending/NotApplicable) is removed.
PNDG	Pending	Price is pending.

**Used in element(s)**

["Pending" on page 82](#)

**Restricts**

["PriceStatusCode" on page 133](#)

## 5.45 PriceStatusCode

*Definition:* Status of the price of a financial instrument.

*Type:* Code

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

**Is restricted by**

["PriceStatus1Code" on page 132](#)

## 5.46 RateBasis1Code

*Definition:* Specifies a rate basis.

*Type:* Code

Code	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.

**Used in element(s)**

["Unit" on page 53](#)

**Restricts**

["RateBasisCode" on page 134](#)

## 5.47 RateBasisCode

*Definition:* Specifies the rate basis.

*Type:* Code

Code	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.

**Is restricted by**

"RateBasis1Code" on page 133

## 5.48 RegulatoryTradingCapacity1Code

*Definition:* Specifies the regulatory trading capacity.

*Type:* Code

Code	Name	Definition
AOTC	AnyOtherCapacity	<p>Transaction was carried out as an agent.</p> <p><b>Usage Guideline restrictions for this code</b></p> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/Transaction/New           <ul style="list-style-type: none"> <li>– ESMA_InvestmentDecisionPersonAbsentOne_ComplexRule:</li> </ul> </li> </ul> <pre> For each [Transaction/New],   if     at least one occurrence     of the following element(s)     [New/Transaction/TradingCapacity/AnyOtherCapacity] is     (are) present     and at least one occurrence     of the following element(s) [New/OrderTransmission/TransmittingSeller] is     (are) present     and every occurrence     of [New/Seller/DecisionMaker/LEI] has a different     value than every occurrence     of [New/OrderTransmission/TransmittingSeller]   , then     the following element(s)     [New/InvestmentDecisionPerson] must be absent           </pre> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/Transaction/New</li> </ul>

Code	Name	Definition
		<p><b>– ESMA_InvestmentDecisionPersonAbsentOne_ComplexRule:</b></p> <p>For each [Transaction/New],  if  at least one occurrence of the following element(s) [New/Transaction/TradingCapacity/AnyOtherCapacity] is (are) present  and at least one occurrence of the following element(s) [New/OrderTransmission/TransmittingBuyer] is (are) present  and every occurrence of [New/Buyer/DecisionMaker/LEI] has a different value than every occurrence of [New/OrderTransmission/TransmittingBuyer]  , then  the following element(s) [New/InvestmentDecisionPerson] must be absent</p>
DEAL	DealOnOwnAccount	<p>Transaction was carried out as a deal under own account.</p> <hr/> <p><b>Usage Guideline restrictions for this code</b></p> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/Transaction/New</li> </ul> <p><b>– ESMA_SellerBuyerExecutingPartyLEITwo_complexRule:</b></p> <p>For each [Transaction/New],  if  at least one occurrence of the following element(s) [New/Buyer/AccountOwner/Identification/LEI] is (are) present  and at least one occurrence of the following element(s) [New/Seller/AccountOwner/Identification/LEI] is (are) present  and at least one occurrence of the following element(s) [New/Transaction/TradingCapacity/DealOnOwnAccount] is (are) present  and every occurrence of [New/Buyer/AccountOwner/Identification/LEI] has a different value than every occurrence of [New/Seller/AccountOwner/Identification/LEI]  and every occurrence of [New/ExecutingParty] has a different value than every</p>

Code	Name	Definition
		<p>occurrence of [New/Buyer/AccountOwner/Identification/LEI]  , then  every occurrence of [New/ExecutingParty] must have the same value than every occurrence of [New/Seller/AccountOwner/Identification/LEI]</p> <ul style="list-style-type: none"> <li>• <b>on DRAFT15auth.016.001.01/Transaction/New</b> <ul style="list-style-type: none"> <li>– <b>ESMA_BuyerExecutingPartyLEI_complexRule:</b></li> </ul> </li> </ul> <p>For each [Transaction/New],  if  at least one occurrence of the following element(s) [New/Transaction/TradingCapacity/DealOnOwnAccount] is (are) present  and at least one occurrence of the following element(s) [New/Buyer/AccountOwner/Identification/LEI] is (are) present  and the following element(s) [New/Seller/AccountOwner/Identification/LEI] is (are) absent  , then  every occurrence of [New/ExecutingParty] must have the same value than every occurrence of [New/Buyer/AccountOwner/Identification/LEI]</p> <ul style="list-style-type: none"> <li>• <b>on DRAFT15auth.016.001.01/Transaction/New</b> <ul style="list-style-type: none"> <li>– <b>ESMA_SellerBuyerExecutingPartyLEI_complexRule:</b></li> </ul> </li> </ul> <p>For each [Transaction/New],  if  at least one occurrence of the following element(s) [New/Transaction/TradingCapacity/DealOnOwnAccount] is (are) present  and at least one occurrence of the following element(s) [New/Buyer/AccountOwner/Identification/LEI] is (are) present  and at least one occurrence of the following element(s) [New/Seller/AccountOwner/Identification/LEI] is (are) present  and every occurrence of [New/Buyer/AccountOwner/Identification/LEI] has the same value than every occurrence of [New/Seller/AccountOwner/Identification/LEI]  , then</p>

Code	Name	Definition
		<p>every occurrence of [New/ExecutingParty] must have the same value than every occurrence of [New/Buyer/AccountOwner/Identification/LEI] and every occurrence of [New/Seller/AccountOwner/Identification/LEI] must have the same value than every occurrence of [New/ExecutingParty]</p> <ul style="list-style-type: none"> <li>• <b>on DRAFT15auth.016.001.01/Transaction/New</b> <ul style="list-style-type: none"> <li>– <b>ESMA_SellerBuyerExecutingPartyLEIthree_complexRule:</b> <p>For each [Transaction/New], if  at least one occurrence of the following element(s) [New/Buyer/AccountOwner/Identification/LEI] is (are) present  and at least one occurrence of the following element(s) [New/Seller/AccountOwner/Identification/LEI] is (are) present  and at least one occurrence of the following element(s) [New/Transaction/TradingCapacity/DealOnOwnAccount] is (are) present  and every occurrence of [New/ExecutingParty] has a different value than every occurrence of [New/Seller/AccountOwner/Identification/LEI]  , then  every occurrence of [New/ExecutingParty] must have the same value than every occurrence of [New/Buyer/AccountOwner/Identification/LEI]</p> </li> </ul> </li> <li>• <b>on DRAFT15auth.016.001.01/Transaction/New</b> <ul style="list-style-type: none"> <li>– <b>ESMA_SellerExecutingPartyLEI_complexRule:</b> <p>For each [Transaction/New], if  at least one occurrence of the following element(s) [New/Transaction/TradingCapacity/DealOnOwnAccount] is (are) present  and the following element(s) [New/Buyer/AccountOwner/Identification/LEI] is (are) absent  and at least one occurrence of the following element(s) [New/Seller/Account</p> </li> </ul> </li> </ul>

Code	Name	Definition
		<pre>tOwner/Identification/LEI] is (are) present , then     every occurrence of [New/ Seller/AccountOwner/Identi- fication/LEI] must have the     same value than every occur- rence of [New/ExecutingPar- ty]</pre>
MTCH	MatchedPrincipal	<p>Transaction was carried out as a matched principal trading.</p> <p><b>Usage Guideline restrictions for this code</b></p> <ul style="list-style-type: none"> <li>• on DRAFT15auth.016.001.01/ Transaction/New <ul style="list-style-type: none"> <li>– ESMA_InvestmentDecisionPersonAbsentOne_ComplexRule:</li> </ul> </li> </ul> <pre>For each [Transaction/New], if     at least one occurrence of the following element(s) [New/Transaction/TradingCa- pacity/MatchedPrincipal] is (are) present , then     the following element(s) [New/InvestmentDecisionPer- son] must be absent</pre>

**Used in element(s)**

["TradingCapacity" on page 74](#)

**Restricts**

["RegulatoryTradingCapacityCode" on page 138](#)

## 5.49 RegulatoryTradingCapacityCode

*Definition:* Specifies the regulatory trading capacity.

*Type:* Code

Code	Name	Definition
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account.
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading.

Is restricted by

["RegulatoryTradingCapacity1Code" on page 134](#)

## 5.50 ReportingWaiverType1Code

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* Code

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

Used in element(s)

["WaiverIndicator" on page 80](#)

Restricts

["ReportingWaiverTypeCode" on page 140](#)

## 5.51 ReportingWaiverType3Code

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* Code

Code	Name	Definition
ACTX	AgencyCrossTransaction	Agency cross transaction.
AMND	Amendments	Amendments
BENC	BenchmarkTransaction	Benchmark transaction.
CANC	Cancellations	Cancellations.
DUPL	DuplicativeTradeReport	Duplicative trade reports

Code	Name	Definition
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

**Used in element(s)**

"OTCPostTradeIndicator" on page 81

**Restricts**

"ReportingWaiverTypeCode" on page 140

## 5.52 ReportingWaiverTypeCode

*Definition:* Specifies the type of regulatory reporting pre-trade waiver.

*Type:* Code

Code	Name	Definition
ACTX	AgencyCrossTransaction	Agency cross transaction.
ALGO	AlgorithmicTransaction	Algorithmic transactions. Applicable to equity instruments.
AMND	Amendments	Amendments
BENC	BenchmarkTransaction	Benchmark transaction.
CANC	Cancellations	Cancellations.
DUPL	DuplicativeTradeReport	Duplicative trade reports
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.

Code	Name	Definition
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
NPFT	NonPriceFormingTransaction	Non-price forming transactions.
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
SDIV	SpecialDividendTransaction	Special dividend transactions.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process.
TPAC	PackageTransaction	Package transaction
XFPH	ExchangeForPhysical	Transaction where the contract on a commodity is exchanged for the actual physical good.

**Is restricted by**

"ReportingWaiverType1Code" on page 139, "ReportingWaiverType3Code" on page 139

## 5.53 Side5Code

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

*Type:* Code

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

**Used in element(s)**"ShortSellingIndicator" on page 81**Restricts**"SideCode" on page 142

## 5.54 SideCode

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

Code	Name	Definition
BORW	Borrow	Order is to borrow securities.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> <li>- not higher than the last sale if the last sale was a minus or zero minus tick and</li> <li>- not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick.</li> </ul> <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>
BUYI	Buy	Order is buy driven.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
LEND	Lend	Order is to lend securities.
OPEX	OptionExercise	Exercise of an option contract.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the

Code	Name	Definition
		opposite of their definition at the creation of the multileg instrument.
SELL	Sell	Order is sell driven.
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> <li>- not lower than the last sale if the last sale was a plus or zero plus tick and</li> <li>- not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick.</li> </ul> <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

**Is restricted by**

"Side5Code" on page 141

## 5.55 TrueFalseIndicator

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

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

**Used in element(s)**

"InvestmentPartyIndicator" on page 89, "RiskReducingTransaction" on page 81, "SecuritiesFinancing-TransactionIndicator" on page 82, "TransmissionIndicator" on page 97

## 5.56 VariationType1Code

*Definition:* Specifies the type of variation.

*Type:* Code

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

**Used in element(s)**

["DerivativeNotionalChange" on page 75](#)

**Restricts**

["VariationTypeCode" on page 144](#)

## 5.57 VariationTypeCode

*Definition:* Specifies the type of variation.

*Type:* Code

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

**Is restricted by**

["VariationType1Code" on page 143](#)

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