

ISO 20022

Money Market Statistical Reporting

Message Definition Report - Part 2

Approved by the Securities SEG on 29th of May 2017

This document provides details of the Message Definitions for Money Market Statistical Reporting.

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1 Message Set Overview

Introduction

This message set provides for the specification of the statistical reporting requirements.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.012.001.02 MoneyMarketSecuredMarketStatisticalReportV02	The MoneyMarketSecuredMarketStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report all relevant secured money market transactions.
auth.013.001.02 MoneyMarketUnsecuredMarketStatisticalReportV02	The MoneyMarketUnsecuredMarketStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report all relevant unsecured money market transactions.
auth.014.001.02 MoneyMarketForeignExchangeSwapsStatisticalReportV02	The MoneyMarketSecuredMarketStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report all daily Foreign Exchange Swaps (FX Swaps) transactions.
auth.015.001.02 MoneyMarketOvernightIndexSwapsStatisticalReportV02	The MoneyMarketOvernightIndexSwapsStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report the daily overnight index swaps (OIS) transactions.
auth.028.001.01 MoneyMarketStatisticalReportStatusAdviceV01	The MoneyMarketStatisticalReportStatusAdvice message is sent by the relevant competent authority to the reporting agents to provide the status on the reported transactions.

2 auth.012.001.02 MoneyMarketSecuredMarketStatisticalReport V02

2.1 MessageDefinition Functionality

The MoneyMarketSecuredMarketStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report all relevant secured money market transactions.

Outline

The MoneyMarketSecuredMarketStatisticalReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader
Provides the elements specific to the report.
- B. SecuredMarketReport
Provides the reason why no activity is reported or the required list of transactions for the secured market segment.
- C. SupplementaryData
Additional information that can not be captured in the structured fields and/or any other specific block.

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MnyMktScrdMktSttstclRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			7
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		7
	ReferencePeriod <RefPrd>	[1..1]	±		7
	SecuredMarketReport <ScrdMktRpt>	[1..1]			8
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		10
Or}	Transaction <Tx>	[1..*]		C4, C8	10
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		12
	NovationStatus <NvtnSts>	[0..1]	CodeSet		12
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		13
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		13
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		13
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		13
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		13
	CounterpartyIdentification <CtrPtyId>	[1..1]		C5, C6	13
{Or	LEI <LEI>	[1..1]	IdentifierSet		14
Or	SectorAndLocation <SctrAndLctn>	[1..1]			14
	Sector <Sctr>	[1..1]	IdentifierSet		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
Or}	NameAndLocation <NmAndLctn>	[1..1]			15
	Name <Nm>	[1..1]	Text		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
	TripartyAgentIdentification <TrptyAgtId>	[0..1]	IdentifierSet		16
	TradeDate <TradDt>	[1..1]	±		16
	SettlementDate <SttlmDt>	[1..1]	Date		16
	MaturityDate <MtrtyDt>	[1..1]	Date		17
	TransactionType <TxTp>	[1..1]	CodeSet		17
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	17
	RateType <RateTp>	[1..1]	CodeSet		17

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DealRate <DealRate>	[0..1]	Rate		18
	FloatingRateRepurchaseAgreement <FltgRateRpAgrmt>	[0..1]			18
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		18
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		18
	BrokeredDeal <BrkrdDeal>	[0..1]	CodeSet		19
	Collateral <Coll>	[1..1]			19
	Valuation <Valtn>	[1..1]			19
{Or	SingleCollateral <SnglColl>	[1..1]	±		20
Or	MultipleCollateral <MltplColl>	[1..*]	±		20
Or	PoolCollateral <PoolColl>	[1..1]	±		20
Or}	OtherCollateral <OthrColl>	[1..*]	±		20
	Haircut <Hrcut>	[0..1]	Rate		21
	SpecialCollateralIndicator <SpclCollInd>	[0..1]	CodeSet		21
	SupplementaryData <SplmtryData>	[0..*]	±	C7	22
	SupplementaryData <SplmtryData>	[0..*]	±	C7	22

2.3 Constraints

C1 ActiveCurrency

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

C2 Country

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

C3 CurrencyAmount

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

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

C4 DealRatePresenceRule

When RateType is equal to Fixed (FIXE), then DealRate must be present (CrossElementComplexRule)

C5 InterbankReportingRule

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty

(CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

C6 NonInterbankReportingRule

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

C7 SupplementaryDataRule

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

C8 TripartyAgentIdentificationRule

TripartyAgentIdentification must be present, when the transaction is performed via tri-party agent.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Provides the elements specific to the report.

ReportHeader <RptHdr> contains the following **MoneyMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		7
	ReferencePeriod <RefPrd>	[1..1]	±		7

2.4.1.1 ReportingAgent <RptgAgt>

Presence: [1..1]

Definition: Agent which is subject to reporting requirements.

Datatype: "LEIIdentifier" on page 86

2.4.1.2 ReferencePeriod <RefPrd>

Presence: [1..1]

Definition: Beginning and ending date-time to which the transaction data refers (trade date in case of new transactions and date of amendment in case of revisions).

ReferencePeriod <RefPrd> contains the following elements (see "DateTimePeriod1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		77
	ToDateTime <ToDtTm>	[1..1]	DateTime		77

2.4.2 **SecuredMarketReport <ScrdMktRpt>**

Presence: [1..1]

Definition: Provides the reason why no activity is reported or the required list of transactions for the secured market segment.

SecuredMarketReport <ScrdMktRpt> contains one of the following **SecuredMarketReport4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		10
Or}	Transaction <Tx>	[1..*]		C4, C8	10
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		12
	NovationStatus <NvtnSts>	[0..1]	CodeSet		12
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		13
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		13
	ProprietaryTransactionIdentification <PrtryTxld>	[1..1]	Text		13
	RelatedProprietaryTransactionIdentification <RltdPrtryTxld>	[0..1]	Text		13
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxld>	[0..1]	Text		13
	CounterpartyIdentification <CtrPtyld>	[1..1]		C5, C6	13
{Or	LEI <LEI>	[1..1]	IdentifierSet		14
Or	SectorAndLocation <SctrAndLctn>	[1..1]			14
	Sector <Sctr>	[1..1]	IdentifierSet		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
Or}	NameAndLocation <NmAndLctn>	[1..1]			15
	Name <Nm>	[1..1]	Text		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
	TripartyAgentIdentification <TrptyAgtld>	[0..1]	IdentifierSet		16
	TradeDate <TradDt>	[1..1]	±		16
	SettlementDate <SttlmDt>	[1..1]	Date		16
	MaturityDate <MtrtyDt>	[1..1]	Date		17
	TransactionType <TxTp>	[1..1]	CodeSet		17
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	17
	RateType <RateTp>	[1..1]	CodeSet		17
	DealRate <DealRate>	[0..1]	Rate		18
	FloatingRateRepurchaseAgreement <FltgRateRpAgrmt>	[0..1]			18
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		18
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		18
	BrokeredDeal <BrkrdDeal>	[0..1]	CodeSet		19

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateral <Coll>	[1..1]			19
	Valuation <Valtn>	[1..1]			19
{Or	SingleCollateral <SnglColl>	[1..1]	±		20
Or	MultipleCollateral <MltplColl>	[1..*]	±		20
Or	PoolCollateral <PoolColl>	[1..1]	±		20
Or}	OtherCollateral <OthrColl>	[1..*]	±		20
	Haircut <Hrcut>	[0..1]	Rate		21
	SpecialCollateralIndicator <SpclCollInd>	[0..1]	CodeSet		21
	SupplementaryData <SplmtryData>	[0..*]	±	C7	22

2.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Provides the reason why no transactions are being reported for a money market reporting period.

Datatype: "ReportPeriodActivity3Code" on page 83

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.
NORA	NoReportFromAgent	No report has been received from reporting agent.

2.4.2.2 Transaction <Tx>

Presence: [1..*]

Definition: Provides the details of the secured market transaction as reported by the reporting agent

Impacted by: C4 "DealRatePresenceRule", C8 "TripartyAgentIdentificationRule"

Transaction <Tx> contains the following **SecuredMarketTransaction4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		12
	NovationStatus <NvtnSts>	[0..1]	CodeSet		12
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		13
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		13
	ProprietaryTransactionIdentification <PrtryTxld>	[1..1]	Text		13
	RelatedProprietaryTransactionIdentification <RltdPrtryTxld>	[0..1]	Text		13
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxld>	[0..1]	Text		13
	CounterpartyIdentification <CtrPtyId>	[1..1]		C5, C6	13
{Or	LEI <LEI>	[1..1]	IdentifierSet		14
Or	SectorAndLocation <SctrAndLctn>	[1..1]			14
	Sector <Sctr>	[1..1]	IdentifierSet		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
Or}	NameAndLocation <NmAndLctn>	[1..1]			15
	Name <Nm>	[1..1]	Text		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
	TripartyAgentIdentification <TrptyAgtld>	[0..1]	IdentifierSet		16
	TradeDate <TradDt>	[1..1]	±		16
	SettlementDate <SttlmDt>	[1..1]	Date		16
	MaturityDate <MtrtyDt>	[1..1]	Date		17
	TransactionType <TxTp>	[1..1]	CodeSet		17
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	17
	RateType <RateTp>	[1..1]	CodeSet		17
	DealRate <DealRate>	[0..1]	Rate		18
	FloatingRateRepurchaseAgreement <FltgRateRpAgrmt>	[0..1]			18
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		18
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		18
	BrokeredDeal <BrkrdDeal>	[0..1]	CodeSet		19
	Collateral <Coll>	[1..1]			19
	Valuation <Valtn>	[1..1]			19

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SingleCollateral <SnglColl>	[1..1]	±		20
Or	MultipleCollateral <MltplColl>	[1..*]	±		20
Or	PoolCollateral <PoolColl>	[1..1]	±		20
Or}	OtherCollateral <OthrColl>	[1..*]	±		20
	Haircut <Hrcut>	[0..1]	Rate		21
	SpecialCollateralIndicator <SpclCollInd>	[0..1]	CodeSet		21
	SupplementaryData <SplmtryData>	[0..*]	±	C7	22

Constraints

- **DealRatePresenceRule**

When RateType is equal to Fixed (FIXE), then DealRate must be present

```
On Condition
    /RateType is equal to value 'Fixed'
Following Must be True
    /DealRate Must be present
```

- **TripartyAgentIdentificationRule**

TripartyAgentIdentification must be present, when the transaction is performed via tri-party agent.

2.4.2.2.1 ReportedTransactionStatus <RptdTxSts>

Presence: [1..1]

Definition: Defines the status of the reported transaction, that is details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.

Datatype: "TransactionOperationType1Code" on page 85

CodeName	Name	Definition
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.

2.4.2.2.2 NovationStatus <NvtnSts>

Presence: [0..1]

Definition: Provides the novation status for the transaction.

Datatype: "NovationStatus1Code" on page 83

CodeName	Name	Definition
NONO	NoNovation	Transaction is not a novation.
NOVA	Novation	Transaction is a novation.

2.4.2.2.3 BranchIdentification <Brnchld>

Presence: [0..1]

Definition: Unique and unambiguous legal entity identification of the branch of the reporting agent in which the transaction has been booked.

Usage: This field must only be provided if the transaction has been conducted and booked by a branch of the reporting agent and only if this branch has its own LEI that the reporting agent can clearly identify.

Where the transaction has been booked by the head office or the reporting agent cannot be identified by a unique branch-specific LEI, the reporting agent must provide the LEI of the head office.

Datatype: "LEIIdentifier" on page 86

2.4.2.2.4 UniqueTransactionIdentifier <UnqTxldr>

Presence: [0..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime.

Datatype: "Max105Text" on page 88

2.4.2.2.5 ProprietaryTransactionIdentification <PrtryTxld>

Presence: [1..1]

Definition: Internal unique transaction identifier used by the reporting agent for each transaction.

Datatype: "Max105Text" on page 88

2.4.2.2.6 RelatedProprietaryTransactionIdentification <RltdPrtryTxld>

Presence: [0..1]

Definition: Original proprietary transaction identifier used by the reporting agent to indicate the proprietary transaction identification of the transaction which is novated.

Datatype: "Max105Text" on page 88

2.4.2.2.7 CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxld>

Presence: [0..1]

Definition: Internal unique proprietary transaction identifier as assigned by the counterparty of the reporting agent for each transaction.

Datatype: "Max105Text" on page 88

2.4.2.2.8 CounterpartyIdentification <CtrPtyld>

Presence: [1..1]

Definition: Identification of the counterparty of the reporting agent for the reported transaction.

Impacted by: C5 "InterbankReportingRule", C6 "NonInterbankReportingRule"

CounterpartyIdentification <CtrPtyId> contains one of the following **CounterpartyIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		14
Or	SectorAndLocation <SctrAndLctn>	[1..1]			14
	Sector <Sctr>	[1..1]	IdentifierSet		15
	Location <Lctn>	[1..1]	CodeSet	C2	15
Or}	NameAndLocation <NmAndLctn>	[1..1]			15
	Name <Nm>	[1..1]	Text		15
	Location <Lctn>	[1..1]	CodeSet	C2	15

Constraints

- **InterbankReportingRule**

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty (CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

- **NonInterbankReportingRule**

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

2.4.2.2.8.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 86

2.4.2.2.8.2 SectorAndLocation <SctrAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the sector and the location.

SectorAndLocation <SctrAndLctn> contains the following **SectorAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..1]	IdentifierSet		15
	Location <Lctn>	[1..1]	CodeSet	C2	15

2.4.2.2.8.2.1 Sector <Sctr>*Presence:* [1..1]*Definition:* Represents the counterparty institutional section (such as non-financial corporation, central bank, ...).*Datatype:* "SNA2008SectorIdentifier" on page 87**2.4.2.2.8.2.2 Location <Lctn>***Presence:* [1..1]*Definition:* Location of the country in which the counterparty is incorporated.*Impacted by:* C2 "Country"*Datatype:* "CountryCode" on page 81**Constraints**

- **Country**

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

2.4.2.2.8.3 NameAndLocation <NmAndLctn>*Presence:* [1..1]*Definition:* Identification of the counterparty through the name and the location.**NameAndLocation <NmAndLctn>** contains the following **NameAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		15
	Location <Lctn>	[1..1]	CodeSet	C2	15

2.4.2.2.8.3.1 Name <Nm>*Presence:* [1..1]*Definition:* Internal name of the counterparty of the reporting agent used by the reporting agent.*Datatype:* "Max70Text" on page 88**2.4.2.2.8.3.2 Location <Lctn>***Presence:* [1..1]*Definition:* Location of the country in which the counterparty is incorporated.*Impacted by:* C2 "Country"*Datatype:* "CountryCode" on page 81

Constraints

- **Country**

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

2.4.2.2.9 TripartyAgentIdentification <TrptyAgtd>

Presence: [0..1]

Definition: Identification of the tri-party agent, when the transaction has been performed via tri-party agent.

Datatype: "LEIIdentifier" on page 86

2.4.2.2.10 TradeDate <TradDt>

Presence: [1..1]

Definition: Date and time on which the parties entered into the reported transaction.

Usage: when time is available, it must be reported.

It is to be reported with only the date when the time of the transaction is not available.

The reported time is the execution time when available or otherwise the time at which the transaction entered the trading system of the reporting agent.

TradeDate <TradDt> contains one of the following elements (see "DateAndDateTimeChoice" on page 76 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		76
Or}	DateTime <DtTm>	[1..1]	DateTime		76

2.4.2.2.11 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the amount of money is initially exchanged versus the asset as contractually agreed.

Usage:

In the case of open basis repurchase transactions, this is the date on which the rollover settles (even if no exchange of an amount of money takes place).

In the case of a settlement failure in which settlement takes place on a date different than initially agreed, no transactional amendment needs to be reported.

Datatype: "ISODate" on page 85

2.4.2.2.12 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Date on which the repurchase will be executed, that is the date on which the amount of money is due to be returned or received versus the asset pledged or received as collateral.

Datatype: "ISODate" on page 85

2.4.2.2.13 TransactionType <TxTp>

Presence: [1..1]

Definition: Defines whether the transaction is a cash borrowing or cash lending transaction.

Datatype: "MoneyMarketTransactionType1Code" on page 83

CodeName	Name	Definition
BORR	CashBorrowing	Transaction is a borrowing.
LEND	CashLending	Transaction is a lending.

2.4.2.2.14 TransactionNominalAmount <TxNmnlAmt>

Presence: [1..1]

Definition: Amount of money initially borrowed or lent to be reported as an absolute value.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 79

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

2.4.2.2.15 RateType <RateTp>

Presence: [1..1]

Definition: Specifies whether the transaction interest rate of the repurchase agreements is either fixed or floating (variable rate).

Datatype: "InterestRateType1Code" on page 82

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
VARI	Variable	Rate is variable.

2.4.2.2.16 DealRate <DealRate>

Presence: [0..1]

Definition: Interest rate expressed in accordance with the local money market convention at which the repurchase agreement has been concluded and at which the cash lent is remunerated.

Usage:

When the remuneration for securities lending transactions is represented by a fee amount, the fee amount will be translated into a deal rate per annum based on the ratio between the fee amount and the transaction nominal amount times number of days based on relevant money market convention divided by the number of days between the settlement date and the maturity of the transaction.

Only actual values, as opposed to estimated or default values, will be reported for this variable.

This value can be either positive or negative irrespective of whether the cash is borrowed or lent. It represents the contractually agreed remuneration rate on the transaction nominal amount regardless of the transaction sign (that whether the transaction type is reported as borrowed or lent).

Datatype: "PercentageRate" on page 87

2.4.2.2.17 FloatingRateRepurchaseAgreement <FltgRateRpAgrmt>

Presence: [0..1]

Definition: Repurchase agreement in which the periodic interest payments are calculated on the basis of the value (that is, fixing of an underlying reference rate such as Euribor) on predefined dates (that is, fixing dates) and which has a maturity of no more than one year.

FloatingRateRepurchaseAgreement <FltgRateRpAgrmt> contains the following **FloatingRateNote2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		18
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		18

2.4.2.2.17.1 ReferenceRateIndex <RefRateIndx>

Presence: [1..1]

Definition: Underlying reference rate on the basis on which the periodic interest payments are calculated.

Datatype: "ISINOct2015Identifier" on page 86

2.4.2.2.17.2 BasisPointSpread <BsisPtSprd>

Presence: [1..1]

Definition: Number of basis points added to (if positive) or deducted from (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.

Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 87

2.4.2.2.18 BrokeredDeal <BrkrdDeal>

Presence: [0..1]

Definition: Specifies whether the transaction is arranged via a third party broker or not.

Datatype: "BrokeredDeal1Code" on page 81

CodeName	Name	Definition
BILA	BilateralTransaction	Transaction was arranged directly by the reporting agent.
BROK	BrokeredTransaction	Transaction was arranged by a third party broking agent.

2.4.2.2.19 Collateral <Coll>

Presence: [1..1]

Definition: Identifies the asset class pledged as collateral.

Collateral <Coll> contains the following **Collateral18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Valuation <Valtn>	[1..1]			19
{Or	SingleCollateral <SnglColl>	[1..1]	±		20
Or	MultipleCollateral <MltplColl>	[1..*]	±		20
Or	PoolCollateral <PoolColl>	[1..1]	±		20
Or}	OtherCollateral <OthrColl>	[1..*]	±		20
	Haircut <Hrcut>	[0..1]	Rate		21
	SpecialCollateralIndicator <SpclCollInd>	[0..1]	CodeSet		21

2.4.2.2.19.1 Valuation <Valtn>

Presence: [1..1]

Definition: Provides the values of the security pledged as collateral.

Valuation <Valtn> contains one of the following **SecuredCollateral2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SingleCollateral <SnglColl>	[1..1]	±		20
Or	MultipleCollateral <MltplColl>	[1..*]	±		20
Or	PoolCollateral <PoolColl>	[1..1]	±		20
Or}	OtherCollateral <OthrColl>	[1..*]	±		20

2.4.2.2.19.1.1 SingleCollateral <SnglColl>*Presence:* [1..1]*Definition:* Identifies the security pledged via a single ISIN.**SingleCollateral <SnglColl>** contains the following elements (see ["CollateralValuation6"](#) on page 75 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NominalAmount <NmnlAmt>	[0..1]	Amount		75
	ISIN <ISIN>	[1..1]	IdentifierSet		75

2.4.2.2.19.1.2 MultipleCollateral <MltplColl>*Presence:* [1..*]*Definition:* Identifies all securities pledged when the transaction is collateralised with more than one security.*Usage:*

In case of multi-collateral repo, the nominal amount of each collateralised security must be provided.

MultipleCollateral <MltplColl> contains the following elements (see ["CollateralValuation6"](#) on page 75 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NominalAmount <NmnlAmt>	[0..1]	Amount		75
	ISIN <ISIN>	[1..1]	IdentifierSet		75

2.4.2.2.19.1.3 PoolCollateral <PoolColl>*Presence:* [1..1]*Definition:* Identifies the pooling of repos in which the collateral basket is identified by an ISIN.*Usage:* When the collateral basket is identified by an ISIN, the basket ISIN shall be reported.**PoolCollateral <PoolColl>** contains the following elements (see ["CollateralValuation6"](#) on page 75 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NominalAmount <NmnlAmt>	[0..1]	Amount		75
	ISIN <ISIN>	[1..1]	IdentifierSet		75

2.4.2.2.19.1.4 OtherCollateral <OthrColl>*Presence:* [1..*]*Definition:* Identifies the collateral when the asset class pledged as collateral does not correspond to an ISIN.

OtherCollateral <OthrColl> contains the following elements (see "[CollateralValuation7](#)" on page 75 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PoolStatus <PoolSts>	[1..1]	CodeSet		75
	Type <Tp>	[1..1]	IdentifierSet		76
	Sector <Sctr>	[1..1]	IdentifierSet		76
	NominalAmount <NmnlAmt>	[0..1]	Amount		76

2.4.2.2.19.2 Haircut <Hrcut>

Presence: [0..1]

Definition: Risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

For reporting purposes the collateral haircut will be calculated as 100 minus the ratio between the cash lent/borrowed and the market value including accrued interest of the collateral pledged times 100.

In the case of multi-collateral repos the haircut will be based on the ratio between the cash borrowed/lent and the market value, including accrued interest of each of the individual collateral pledged.

Only actual values, as opposed to estimated or default values will be reported for this variable.

Datatype: "[PercentageRate](#)" on page 87

2.4.2.2.19.3 SpecialCollateralIndicator <SpclCollInd>

Presence: [0..1]

Definition: Identifies all repurchase agreements conducted against general collateral, those conducted against special collateral and securities lending transactions made of matched repurchase agreements and reverse repurchase agreements transacted versus cash.

- General Collateral is a repurchase transaction in which the security lender may choose the security to pledge as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria;
- Special Collateral is a repurchase transaction in which the cash provider requests a specific security (individual ISIN) to be provided by the cash borrower;
- Matched and Reverse Repurchase Agreement is a securities lending transaction as defined by local market practices.

Usage:

This field is optional and it should be provided only in case it is feasible for the reporting agent.

Datatype: "[SpecialCollateral2Code](#)" on page 84

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.
MRRP	MatchedAndReverseRepurchaseAgreement	Identifies that this is a securities lending transaction, made of repurchase agreements and reverse repurchase agreements versus cash.

2.4.2.2.20 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

3 auth.013.001.02 MoneyMarketUnsecuredMarketStatisticalReportV02

3.1 MessageDefinition Functionality

The MoneyMarketUnsecuredMarketStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report all relevant unsecured money market transactions.

Outline

The MoneyMarketUnsecuredMarketStatisticalReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader
Provides the elements specific to the report.
- B. UnsecuredMarketReport
Provides the reason why no activity is reported or the required list of transactions for the unsecured market segment.
- C. SupplementaryData
Additional information that can not be captured in the structured fields and/or any other specific block.

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MnyMktUscrdMktSttstclRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			27
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		27
	ReferencePeriod <RefPrd>	[1..1]	±		27
	UnsecuredMarketReport <UscrdMktRpt>	[1..1]			27
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		30
Or}	Transaction <Tx>	[1..*]		C4, C5	30
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		32
	NovationStatus <NvtnSts>	[0..1]	CodeSet		32
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		33
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	Text		33
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		33
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		33
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		33
	CounterpartyIdentification <CtrPtyId>	[1..1]		C6, C7	33
{Or	LEI <LEI>	[1..1]	IdentifierSet		34
Or	SectorAndLocation <SctrAndLctn>	[1..1]			34
	Sector <Sctr>	[1..1]	IdentifierSet		34
	Location <Lctn>	[1..1]	CodeSet	C2	35
Or}	NameAndLocation <NmAndLctn>	[1..1]			35
	Name <Nm>	[1..1]	Text		35
	Location <Lctn>	[1..1]	CodeSet	C2	35
	TradeDate <TradDt>	[1..1]	±		35
	SettlementDate <SttlmDt>	[1..1]	Date		36
	MaturityDate <MtrtyDt>	[1..1]	Date		36
	TransactionType <TxTp>	[1..1]	CodeSet		36
	InstrumentType <InstrmTp>	[1..1]	CodeSet		37
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	37
	DealPrice <DealPric>	[1..1]	Rate		38

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	RateType <RateTp>	[1..1]	CodeSet		38
	DealRate <DealRate>	[0..1]	Rate		38
	FloatingRateNote <FltgRateNote>	[0..1]			39
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		39
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		39
	BrokeredDeal <BrkrdDeal>	[0..1]	CodeSet		39
	CallPutOption <CallPutOptn>	[0..2]			39
	Type <Tp>	[1..1]	CodeSet		40
	DateOrPeriod <DtOrPrd>	[1..1]			40
{Or	EarliestExerciseDate <EarlstExrcDt>	[1..1]	Date		40
Or}	NoticePeriod <NtcePrd>	[1..1]	Quantity		40
	SupplementaryData <SplmtryData>	[0..*]	±	C8	40
	SupplementaryData <SplmtryData>	[0..*]	±	C8	41

3.3 Constraints

C1 ActiveCurrency

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

C2 Country

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

C3 CurrencyAmount

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

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

C4 DealRatePresenceRule

When RateType is equal to Fixed (FIXE), then DealRate must be present (CrossElementComplexRule)

C5 FloatingRateNotePresenceRule

When InstrumentType is equal to FloatingRateNote (FRNT) then FloatingRateNote must be present. (CrossElementComplexRule)

C6 InterbankReportingRule

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty

(CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

C7 NonInterbankReportingRule

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

C8 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Provides the elements specific to the report.

ReportHeader <RptHdr> contains the following **MoneyMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		27
	ReferencePeriod <RefPrd>	[1..1]	±		27

3.4.1.1 ReportingAgent <RptgAgt>

Presence: [1..1]

Definition: Agent which is subject to reporting requirements.

Datatype: "LEIIdentifier" on page 86

3.4.1.2 ReferencePeriod <RefPrd>

Presence: [1..1]

Definition: Beginning and ending date-time to which the transaction data refers (trade date in case of new transactions and date of amendment in case of revisions).

ReferencePeriod <RefPrd> contains the following elements (see "DateTimePeriod1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		77
	ToDateTime <ToDtTm>	[1..1]	DateTime		77

3.4.2 UnsecuredMarketReport <UscredMktRpt>

Presence: [1..1]

Definition: Provides the reason why no activity is reported or the required list of transactions for the unsecured market segment.

UnsecuredMarketReport <UsrdMktRpt> contains one of the following
UnsecuredMarketReport4Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		30
Or}	Transaction <Tx>	[1..*]		C4, C5	30
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		32
	NovationStatus <NvtnSts>	[0..1]	CodeSet		32
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		33
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	Text		33
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		33
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		33
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		33
	CounterpartyIdentification <CtrPtyId>	[1..1]		C6, C7	33
{Or	LEI <LEI>	[1..1]	IdentifierSet		34
Or	SectorAndLocation <SctrAndLctn>	[1..1]			34
	Sector <Sctr>	[1..1]	IdentifierSet		34
	Location <Lctn>	[1..1]	CodeSet	C2	35
Or}	NameAndLocation <NmAndLctn>	[1..1]			35
	Name <Nm>	[1..1]	Text		35
	Location <Lctn>	[1..1]	CodeSet	C2	35
	TradeDate <TradDt>	[1..1]	±		35
	SettlementDate <SttlmDt>	[1..1]	Date		36
	MaturityDate <MtrtyDt>	[1..1]	Date		36
	TransactionType <TxTp>	[1..1]	CodeSet		36
	InstrumentType <InstrmTp>	[1..1]	CodeSet		37
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	37
	DealPrice <DealPric>	[1..1]	Rate		38
	RateType <RateTp>	[1..1]	CodeSet		38
	DealRate <DealRate>	[0..1]	Rate		38
	FloatingRateNote <FltgRateNote>	[0..1]			39
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		39
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		39

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BrokeredDeal <BrkrdDeal>	[0..1]	CodeSet		39
	CallPutOption <CallPutOptn>	[0..2]			39
	Type <Tp>	[1..1]	CodeSet		40
	DateOrPeriod <DtOrPrd>	[1..1]			40
{Or	EarliestExerciseDate <EarlstExrcDt>	[1..1]	Date		40
Or}	NoticePeriod <NtcePrd>	[1..1]	Quantity		40
	SupplementaryData <SplmtryData>	[0..*]	±	C8	40

3.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Provides the reason why no transactions are being reported for a money market reporting period.

Datatype: "ReportPeriodActivity3Code" on page 83

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.
NORA	NoReportFromAgent	No report has been received from reporting agent.

3.4.2.2 Transaction <Tx>

Presence: [1..*]

Definition: Provides the details of the unsecured market transaction as reported by the reporting agent.

Impacted by: C4 "DealRatePresenceRule", C5 "FloatingRateNotePresenceRule"

Transaction <Tx> contains the following **UnsecuredMarketTransaction4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		32
	NovationStatus <NvtnSts>	[0..1]	CodeSet		32
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		33
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		33
	ProprietaryTransactionIdentification <PrtryTxld>	[1..1]	Text		33
	RelatedProprietaryTransactionIdentification <RltdPrtryTxld>	[0..1]	Text		33
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxld>	[0..1]	Text		33
	CounterpartyIdentification <CtrPtyId>	[1..1]		C6, C7	33
{Or	LEI <LEI>	[1..1]	IdentifierSet		34
Or	SectorAndLocation <SctrAndLctn>	[1..1]			34
	Sector <Sctr>	[1..1]	IdentifierSet		34
	Location <Lctn>	[1..1]	CodeSet	C2	35
Or}	NameAndLocation <NmAndLctn>	[1..1]			35
	Name <Nm>	[1..1]	Text		35
	Location <Lctn>	[1..1]	CodeSet	C2	35
	TradeDate <TradDt>	[1..1]	±		35
	SettlementDate <SttlmDt>	[1..1]	Date		36
	MaturityDate <MtrtyDt>	[1..1]	Date		36
	TransactionType <TxTp>	[1..1]	CodeSet		36
	InstrumentType <InstrmTp>	[1..1]	CodeSet		37
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	37
	DealPrice <DealPric>	[1..1]	Rate		38
	RateType <RateTp>	[1..1]	CodeSet		38
	DealRate <DealRate>	[0..1]	Rate		38
	FloatingRateNote <FltgRateNote>	[0..1]			39
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		39
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		39
	BrokeredDeal <BrkrdDeal>	[0..1]	CodeSet		39
	CallPutOption <CallPutOptn>	[0..2]			39
	Type <Tp>	[1..1]	CodeSet		40

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateOrPeriod <DtOrPrd>	[1..1]			40
{Or	EarliestExerciseDate <EarlStExrcDt>	[1..1]	Date		40
Or}	NoticePeriod <NtcePrd>	[1..1]	Quantity		40
	SupplementaryData <SplmtryData>	[0..*]	±	C8	40

Constraints

- **DealRatePresenceRule**

When RateType is equal to Fixed (FIXE), then DealRate must be present

On Condition
 /RateType is equal to value 'Fixed'
 Following Must be True
 /DealRate Must be present

- **FloatingRateNotePresenceRule**

When InstrumentType is equal to FloatingRateNote (FRNT) then FloatingRateNote must be present.

On Condition
 /InstrumentType is equal to value 'FloatingRateNote'
 Following Must be True
 /FloatingRateNote Must be present

3.4.2.2.1 ReportedTransactionStatus <RptdTxSts>

Presence: [1..1]

Definition: Defines the status of the reported transaction, that is details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.

Datatype: "TransactionOperationType1Code" on page 85

CodeName	Name	Definition
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.

3.4.2.2.2 NovationStatus <NvtnSts>

Presence: [0..1]

Definition: Provides the novation status for the transaction.

Datatype: "NovationStatus1Code" on page 83

CodeName	Name	Definition
NONO	NoNovation	Transaction is not a novation.

CodeName	Name	Definition
NOVA	Novation	Transaction is a novation.

3.4.2.2.3 BranchIdentification <Brnchld>

Presence: [0..1]

Definition: Unique and unambiguous legal entity identification of the branch of the reporting agent in which the transaction has been booked.

Usage: This field must only be provided if the transaction has been conducted and booked by a branch of the reporting agent and only if this branch has its own LEI that the reporting agent can clearly identify.

Where the transaction has been booked by the head office or the reporting agent cannot be identified by a unique branch-specific LEI, the reporting agent must provide the LEI of the head office.

Datatype: "LEIIdentifier" on page 86

3.4.2.2.4 UniqueTransactionIdentifier <UnqTxldr>

Presence: [0..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime.

Datatype: "Max105Text" on page 88

3.4.2.2.5 ProprietaryTransactionIdentification <PrtryTxld>

Presence: [1..1]

Definition: Internal unique transaction identifier used by the reporting agent for each transaction.

Datatype: "Max105Text" on page 88

3.4.2.2.6 RelatedProprietaryTransactionIdentification <RltdPrtryTxld>

Presence: [0..1]

Definition: Original proprietary transaction identifier used by the reporting agent to indicate the proprietary transaction identification of the transaction which is novated.

Datatype: "Max105Text" on page 88

3.4.2.2.7 CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxld>

Presence: [0..1]

Definition: Internal unique proprietary transaction identifier as assigned by the counterparty of the reporting agent for each transaction.

Datatype: "Max105Text" on page 88

3.4.2.2.8 CounterpartyIdentification <CtrPtyld>

Presence: [1..1]

Definition: Identification of the counterparty of the reporting agent for the reported transaction.

Impacted by: C6 "InterbankReportingRule", C7 "NonInterbankReportingRule"

CounterpartyIdentification <CtrPtyId> contains one of the following **CounterpartyIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		34
Or	SectorAndLocation <SctrAndLctn>	[1..1]			34
	Sector <Sctr>	[1..1]	IdentifierSet		34
	Location <Lctn>	[1..1]	CodeSet	C2	35
Or}	NameAndLocation <NmAndLctn>	[1..1]			35
	Name <Nm>	[1..1]	Text		35
	Location <Lctn>	[1..1]	CodeSet	C2	35

Constraints

- **InterbankReportingRule**

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty (CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

- **NonInterbankReportingRule**

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

3.4.2.2.8.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 86

3.4.2.2.8.2 SectorAndLocation <SctrAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the sector and the location.

SectorAndLocation <SctrAndLctn> contains the following **SectorAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..1]	IdentifierSet		34
	Location <Lctn>	[1..1]	CodeSet	C2	35

3.4.2.2.8.2.1 Sector <Sctr>

Presence: [1..1]

Definition: Represents the counterparty institutional section (such as non-financial corporation, central bank, ...).

Datatype: "SNA2008SectorIdentifier" on page 87

3.4.2.2.8.2.2 Location <Lctn>

Presence: [1..1]

Definition: Location of the country in which the counterparty is incorporated.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 81

Constraints

- **Country**

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

3.4.2.2.8.3 NameAndLocation <NmAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the name and the location.

NameAndLocation <NmAndLctn> contains the following **NameAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		35
	Location <Lctn>	[1..1]	CodeSet	C2	35

3.4.2.2.8.3.1 Name <Nm>

Presence: [1..1]

Definition: Internal name of the counterparty of the reporting agent used by the reporting agent.

Datatype: "Max70Text" on page 88

3.4.2.2.8.3.2 Location <Lctn>

Presence: [1..1]

Definition: Location of the country in which the counterparty is incorporated.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 81

Constraints

- **Country**

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

3.4.2.2.9 TradeDate <TradDt>

Presence: [1..1]

Definition: Date and time on which the parties entered into the reported transaction.

Usage: when time is available, it must be reported.

It is to be reported with only the date when the time of the transaction is not available.

The reported time is the execution time when available or otherwise the time at which the transaction entered the trading system of the reporting agent.

TradeDate <TradDt> contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 76 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		76
Or}	DateTime <DtTm>	[1..1]	DateTime		76

3.4.2.2.10 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date on which the amount of money is exchanged by counterparties or on which the purchase or sale of a debt instrument settles.

With regard to call accounts and other unsecured borrowing/lending redeemable at notice, it is the date on which the deposit is rolled over, that is on which it would have been paid back if it had been called/ not rolled over. In the case of a settlement failure in which settlement takes place on a different date than initially agreed, no transactional amendment needs to be reported.

Datatype: ["ISODate"](#) on page 85

3.4.2.2.11 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Date on which the amount of money is due to be repaid by the borrower to the lender or on which a debt instrument matures and is due to be paid back. In regards to callable and puttable instruments, the final maturity date must be provided. For call accounts and other unsecured borrowing/ lending redeemable upon notice, the first date on which the instrument may be redeemed must be provided.

Datatype: ["ISODate"](#) on page 85

3.4.2.2.12 TransactionType <TxTp>

Presence: [1..1]

Definition: Defines whether the transaction is a cash borrowing or cash lending transaction.

Datatype: ["MoneyMarketTransactionType1Code"](#) on page 83

CodeName	Name	Definition
BORR	CashBorrowing	Transaction is a borrowing.
LEND	CashLending	Transaction is a lending.

3.4.2.2.13 InstrumentType <InstrmTp>

Presence: [1..1]

Definition: Defines the instrument via which the borrowing or lending transaction takes place.

Datatype: "FinancialInstrumentProductType1Code" on page 82

CodeName	Name	Definition
CEOD	CertificateOfDeposit	Certificate issued by a bank or thrift that indicates a specified sum of money deposited. The certificate has a maturity date and a specified interest rate.
COPR	CommercialPaper	Short-term, unsecured promissory note issued by a corporation. The maturity is typically less than 270 days, with a most common maturity range of 30 to 50 days or less. Commercial paper is usually issued at a discount, though some are interest-bearing.
OTHR	OtherShortTermDebtSecurities	Other short term debt securities issued.
ABCP	AssetBackedCommercialPaper	Debt instrument issued by a financial institution which has a maturity of no more than one year, is either interest-bearing or discounted and is backed by some form of collateral.
FRNT	FloatingRateNote	Debt instrument in which the periodic interest payments are calculated on the basis of the value (fixing of an underlying reference rate such as the Euribor) on predefined dates (fixing dates) and which has a maturity of no more than one year.
CACM	CallAccountCallMoney	Cash account with a notice period to withdraw money and that gives rise to interest payments or calculations at regular intervals, and daily change of the applicable rate.
DPST	Deposit	Unsecured interest-bearing deposit that is either redeemable at notice or has a maturity of no more than one year, that is 397 days after the settlement date, and which is either taken (borrowing) or placed (lending) by the agent.

3.4.2.2.14 TransactionNominalAmount <TxNmnlAmt>

Presence: [1..1]

Definition: Amount of money initially borrowed or lent on deposits. In the case of debt securities, it is the nominal amount of the security issued or purchased.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 79

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

3.4.2.2.15 DealPrice <DealPric>

Presence: [1..1]

Definition: Dirty price at which the security is issued or traded in percentage points, and which is to be reported as 100 for unsecured deposits.

Datatype: "PercentageRate" on page 87

3.4.2.2.16 RateType <RateTp>

Presence: [1..1]

Definition: Fixed rate for deposits and debt instruments with fixed coupons or variable rate for debt instruments for which the pay out at maturity or period depends on observed value of some underlying reference rate as well as for unsecured deposits paying interest at regular intervals.

Datatype: "InterestRateType1Code" on page 82

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
VARI	Variable	Rate is variable.

3.4.2.2.17 DealRate <DealRate>

Presence: [0..1]

Definition: Interest rate expressed in accordance with the local money market convention at which the repurchase agreement has been concluded and at which the cash lent is remunerated.

Usage:

When the remuneration for securities lending transactions is represented by a fee amount, the fee amount will be translated into a deal rate per annum based on the ratio between the fee amount and the transaction nominal amount times number of days based on relevant money market convention divided by the number of days between the settlement date and the maturity of the transaction.

Only actual values, as opposed to estimated or default values, will be reported for this variable.

This value can be either positive or negative irrespective of whether the cash is borrowed or lent. It represents the contractually agreed remuneration rate on the transaction nominal amount regardless of the transaction sign (that whether the transaction type is reported as borrowed or lent).

Datatype: "PercentageRate" on page 87

3.4.2.2.18 FloatingRateNote <FltgRateNote>

Presence: [0..1]

Definition: Debt instrument in which the periodic interest payments are calculated on the basis of the value (that is fixing of an underlying reference rate such as EURIBOR) on predefined dates (that is fixing) dates and which has a maturity of no more than one year.

FloatingRateNote <FltgRateNote> contains the following **FloatingRateNote2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceRateIndex <RefRateIndx>	[1..1]	IdentifierSet		39
	BasisPointSpread <BsisPtSprd>	[1..1]	Quantity		39

3.4.2.2.18.1 ReferenceRateIndex <RefRateIndx>

Presence: [1..1]

Definition: Underlying reference rate on the basis on which the periodic interest payments are calculated.

Datatype: "ISINOct2015Identifier" on page 86

3.4.2.2.18.2 BasisPointSpread <BsisPtSprd>

Presence: [1..1]

Definition: Number of basis points added to (if positive) or deducted from (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.

Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 87

3.4.2.2.19 BrokeredDeal <BrkrdDeal>

Presence: [0..1]

Definition: Specifies whether the transaction is arranged via a third party broker or not.

Datatype: "BrokeredDeal1Code" on page 81

CodeName	Name	Definition
BILA	BilateralTransaction	Transaction was arranged directly by the reporting agent.
BROK	BrokeredTransaction	Transaction was arranged by a third party broking agent.

3.4.2.2.20 CallPutOption <CallPutOptn>

Presence: [0..2]

Definition: Provides the option details, when the transaction reported is a call/put option.

CallPutOption <CallPutOptn> contains the following **Option12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		40
	DateOrPeriod <DtOrPrd>	[1..1]			40
{Or	EarliestExerciseDate <EarlStExrcDt>	[1..1]	Date		40
Or}	NoticePeriod <NtcePrd>	[1..1]	Quantity		40

3.4.2.2.20.1 Type <Tp>

Presence: [1..1]

Definition: Identifies whether the instrument has a call option or a put option. If the instrument contains both options, i.e. a call and a put, both the call option and the put option have to be reported.

Datatype: "OptionType1Code" on page 83

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

3.4.2.2.20.2 DateOrPeriod <DtOrPrd>

Presence: [1..1]

Definition: Provides the exercise date or notice period for a call/put option.

DateOrPeriod <DtOrPrd> contains one of the following **OptionDateOrPeriod1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	EarliestExerciseDate <EarlStExrcDt>	[1..1]	Date		40
Or}	NoticePeriod <NtcePrd>	[1..1]	Quantity		40

3.4.2.2.20.2.1 EarliestExerciseDate <EarlStExrcDt>

Presence: [1..1]

Definition: First date on which the call option or the put option can be exercised.

Datatype: "ISODate" on page 85

3.4.2.2.20.2.2 NoticePeriod <NtcePrd>

Presence: [1..1]

Definition: Number of calendar days that the holder of the instrument/issuer of the instrument will give to the issuer/holder of the instrument before exercising the put/call option.

Datatype: "Number" on page 87

3.4.2.2.21 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C8 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C8 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

4 auth.014.001.02 MoneyMarketForeignExchangeSwapsStatisticalReportV02

4.1 MessageDefinition Functionality

The MoneyMarketSecuredMarketStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report all daily Foreign Exchange Swaps (FX Swaps) transactions.

Outline

The MoneyMarketForeignExchangeSwapsStatisticalReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader
Provides the elements specific to the report.
- B. ForeignExchangeSwapsReport
Provides the reason why no activity is reported or the required list of transactions for the foreign exchange swaps segment.
- C. SupplementaryData
Additional information that can not be captured in the structured fields and/or any other specific block.

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MnyMktFXSwpsSttstclRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			45
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		45
	ReferencePeriod <RefPrd>	[1..1]	±		45
	ForeignExchangeSwapsReport <FXSwpsRpt>	[1..1]			45
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		46
Or}	Transaction <Tx>	[1..*]			47
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		48
	NovationStatus <NvtnSts>	[0..1]	CodeSet		49
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		49
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		49
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		49
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		50
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		50
	CounterpartyIdentification <CtrPtyId>	[1..1]		C5, C6	50
{Or	LEI <LEI>	[1..1]	IdentifierSet		50
Or	SectorAndLocation <SctrAndLctn>	[1..1]			51
	Sector <Sctr>	[1..1]	IdentifierSet		51
	Location <Lctn>	[1..1]	CodeSet	C3	51
Or}	NameAndLocation <NmAndLctn>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Location <Lctn>	[1..1]	CodeSet	C3	52
	TradeDate <TradDt>	[1..1]	±		52
	SpotValueDate <SpotValDt>	[1..1]	Date		52
	MaturityDate <MtrtyDt>	[1..1]	Date		52
	TransactionType <TxTp>	[1..1]	CodeSet		53
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C4	53
	ForeignExchange <FX>	[1..1]			53
	ForeignCurrency <FrngCcy>	[1..1]	CodeSet	C2	53

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeSpotRate <XchgSpotRate>	[1..1]	Rate		54
	ExchangeForwardPoint <XchgFwdPt>	[1..1]	Quantity		54
	SupplementaryData <SplmtryData>	[0..*]	±	C7	54
	SupplementaryData <SplmtryData>	[0..*]	±	C7	55

4.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 InterbankReportingRule

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty (CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

C6 NonInterbankReportingRule

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

C7 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Provides the elements specific to the report.

ReportHeader <RptHdr> contains the following **MoneyMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		45
	ReferencePeriod <RefPrd>	[1..1]	±		45

4.4.1.1 ReportingAgent <RptgAgt>

Presence: [1..1]

Definition: Agent which is subject to reporting requirements.

Datatype: "LEIIdentifier" on page 86

4.4.1.2 ReferencePeriod <RefPrd>

Presence: [1..1]

Definition: Beginning and ending date-time to which the transaction data refers (trade date in case of new transactions and date of amendment in case of revisions).

ReferencePeriod <RefPrd> contains the following elements (see "DateTimePeriod1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		77
	ToDateTime <ToDtTm>	[1..1]	DateTime		77

4.4.2 ForeignExchangeSwapsReport <FXSwpsRpt>

Presence: [1..1]

Definition: Provides the reason why no activity is reported or the required list of transactions for the foreign exchange swaps segment.

ForeignExchangeSwapsReport <FXSwpsRpt> contains one of the following **ForeignExchangeSwap3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		46
Or}	Transaction <Tx>	[1..*]			47
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		48
	NovationStatus <NvtnSts>	[0..1]	CodeSet		49
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		49
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	Text		49
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		49
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		50
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		50
	CounterpartyIdentification <CtrPtyId>	[1..1]		C5, C6	50
{Or	LEI <LEI>	[1..1]	IdentifierSet		50
Or	SectorAndLocation <SctrAndLctn>	[1..1]			51
	Sector <Sctr>	[1..1]	IdentifierSet		51
	Location <Lctn>	[1..1]	CodeSet	C3	51
Or}	NameAndLocation <NmAndLctn>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Location <Lctn>	[1..1]	CodeSet	C3	52
	TradeDate <TradDt>	[1..1]	±		52
	SpotValueDate <SpotValDt>	[1..1]	Date		52
	MaturityDate <MtrtyDt>	[1..1]	Date		52
	TransactionType <TxTp>	[1..1]	CodeSet		53
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C4	53
	ForeignExchange <FX>	[1..1]			53
	ForeignCurrency <FrgnCcy>	[1..1]	CodeSet	C2	53
	ExchangeSpotRate <XchgSpotRate>	[1..1]	Rate		54
	ExchangeForwardPoint <XchgFwdPt>	[1..1]	Quantity		54
	SupplementaryData <SplmtryData>	[0..*]	±	C7	54

4.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Provides the reason why no transactions are being reported for a money market reporting period.

Datatype: "ReportPeriodActivity3Code" on page 83

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.
NORA	NoReportFromAgent	No report has been received from reporting agent.

4.4.2.2 Transaction <Tx>

Presence: [1..*]

Definition: Provides the details of the foreign exchange transaction as reported by the reporting agent.

Transaction <Tx> contains the following **ForeignExchangeSwapTransaction3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		48
	NovationStatus <NvtnSts>	[0..1]	CodeSet		49
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		49
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	Text		49
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		49
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		50
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		50
	CounterpartyIdentification <CtrPtyId>	[1..1]		C5, C6	50
{Or	LEI <LEI>	[1..1]	IdentifierSet		50
Or	SectorAndLocation <SctrAndLctn>	[1..1]			51
	Sector <Sctr>	[1..1]	IdentifierSet		51
	Location <Lctn>	[1..1]	CodeSet	C3	51
Or}	NameAndLocation <NmAndLctn>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Location <Lctn>	[1..1]	CodeSet	C3	52
	TradeDate <TradDt>	[1..1]	±		52
	SpotValueDate <SpotValDt>	[1..1]	Date		52
	MaturityDate <MtrtyDt>	[1..1]	Date		52
	TransactionType <TxTp>	[1..1]	CodeSet		53
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C4	53
	ForeignExchange <FX>	[1..1]			53
	ForeignCurrency <FrgnCcy>	[1..1]	CodeSet	C2	53
	ExchangeSpotRate <XchgSpotRate>	[1..1]	Rate		54
	ExchangeForwardPoint <XchgFwdPt>	[1..1]	Quantity		54
	SupplementaryData <SplmtryData>	[0..*]	±	C7	54

4.4.2.2.1 ReportedTransactionStatus <RptdTxSts>

Presence: [1..1]

Definition: Defines the status of the reported transaction, that is details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.

Datatype: "TransactionOperationType1Code" on page 85

CodeName	Name	Definition
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.

4.4.2.2.2 NovationStatus <NvtnSts>

Presence: [0..1]

Definition: Provides the novation status for the transaction.

Datatype: "NovationStatus1Code" on page 83

CodeName	Name	Definition
NONO	NoNovation	Transaction is not a novation.
NOVA	Novation	Transaction is a novation.

4.4.2.2.3 BranchIdentification <Brnchld>

Presence: [0..1]

Definition: Unique and unambiguous legal entity identification of the branch of the reporting agent in which the transaction has been booked.

Usage: This field must only be provided if the transaction has been conducted and booked by a branch of the reporting agent and only if this branch has its own LEI that the reporting agent can clearly identify.

Where the transaction has been booked by the head office or the reporting agent cannot be identified by a unique branch-specific LEI, the reporting agent must provide the LEI of the head office.

Datatype: "LEIIdentifier" on page 86

4.4.2.2.4 UniqueTransactionIdentifier <UnqTxldr>

Presence: [0..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime.

Datatype: "Max105Text" on page 88

4.4.2.2.5 ProprietaryTransactionIdentification <PrtryTxld>

Presence: [1..1]

Definition: Internal unique transaction identifier used by the reporting agent for each transaction.

Datatype: "Max105Text" on page 88

4.4.2.2.6 RelatedProprietaryTransactionIdentification <RltdPrtryTxId>*Presence:* [0..1]*Definition:* Original proprietary transaction identifier used by the reporting agent to indicate the proprietary transaction identification of the transaction which is novated.*Datatype:* "Max105Text" on page 88**4.4.2.2.7 CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>***Presence:* [0..1]*Definition:* Internal unique proprietary transaction identifier as assigned by the counterparty of the reporting agent for each transaction.*Datatype:* "Max105Text" on page 88**4.4.2.2.8 CounterpartyIdentification <CtrPtyId>***Presence:* [1..1]*Definition:* Identification of the counterparty of the reporting agent for the reported transaction.*Impacted by:* C5 "InterbankReportingRule", C6 "NonInterbankReportingRule"**CounterpartyIdentification <CtrPtyId>** contains one of the following **CounterpartyIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		50
Or	SectorAndLocation <SctrAndLctn>	[1..1]			51
	Sector <Sctr>	[1..1]	IdentifierSet		51
	Location <Lctn>	[1..1]	CodeSet	C3	51
Or}	NameAndLocation <NmAndLctn>	[1..1]			51
	Name <Nm>	[1..1]	Text		51
	Location <Lctn>	[1..1]	CodeSet	C3	52

Constraints

- InterbankReportingRule**

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty (CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

- NonInterbankReportingRule**

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

4.4.2.2.8.1 LEI <LEI>*Presence:* [1..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 86

4.4.2.2.8.2 SectorAndLocation <SctrAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the sector and the location.

SectorAndLocation <SctrAndLctn> contains the following **SectorAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..1]	IdentifierSet		51
	Location <Lctn>	[1..1]	CodeSet	C3	51

4.4.2.2.8.2.1 Sector <Sctr>

Presence: [1..1]

Definition: Represents the counterparty institutional section (such as non-financial corporation, central bank, ...).

Datatype: "SNA2008SectorIdentifier" on page 87

4.4.2.2.8.2.2 Location <Lctn>

Presence: [1..1]

Definition: Location of the country in which the counterparty is incorporated.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 81

Constraints

- **Country**

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

4.4.2.2.8.3 NameAndLocation <NmAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the name and the location.

NameAndLocation <NmAndLctn> contains the following **NameAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		51
	Location <Lctn>	[1..1]	CodeSet	C3	52

4.4.2.2.8.3.1 Name <Nm>

Presence: [1..1]

Definition: Internal name of the counterparty of the reporting agent used by the reporting agent.

Datatype: "Max70Text" on page 88

4.4.2.2.8.3.2 Location <Lctn>

Presence: [1..1]

Definition: Location of the country in which the counterparty is incorporated.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 81

Constraints

- **Country**

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

4.4.2.2.9 TradeDate <TradDt>

Presence: [1..1]

Definition: Date and time on which the parties entered into the reported transaction.

Usage: when time is available, it must be reported.

It is to be reported with only the date when the time of the transaction is not available.

The reported time is the execution time when available or otherwise the time at which the transaction entered the trading system of the reporting agent.

TradeDate <TradDt> contains one of the following elements (see "DateAndDateTimeChoice" on page 76 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		76
Or}	DateTime <DtTm>	[1..1]	DateTime		76

4.4.2.2.10 SpotValueDate <SpotValDt>

Presence: [1..1]

Definition: Date on which one party sells to the other a specified amount of a specified currency against payment of an agreed amount of a specified different currency based on an agreed foreign exchange rate known as foreign exchange spot rate.

Datatype: "ISODate" on page 85

4.4.2.2.11 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Date on which the foreign exchange swap transaction expires and the currency sold on the value date is repurchased.

Datatype: "ISODate" on page 85

4.4.2.2.12 TransactionType <TxTp>

Presence: [1..1]

Definition: Defines whether the amount of money reported under the transaction nominal amount is bought or sold on the spot value date.

Datatype: "SecuritiesTransactionType15Code" on page 84

CodeName	Name	Definition
BUYI	Buy	Transaction is a purchase of financial instrument.
SELL	Sell	Transaction is a sale of financial instrument.

4.4.2.2.13 TransactionNominalAmount <TxNmnlAmt>

Presence: [1..1]

Definition: Specifies the nominal amount of the foreign exchange swap, that is the amount bought/sold on the spot value date and reported as an absolute value.

Impacted by: C1 "ActiveCurrency", C4 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 79

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

4.4.2.2.14 ForeignExchange <FX>

Presence: [1..1]

Definition: Provides the details of the foreign exchange transaction.

ForeignExchange <FX> contains the following **ForeignExchange1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ForeignCurrency <FrgnCcy>	[1..1]	CodeSet	C2	53
	ExchangeSpotRate <XchgSpotRate>	[1..1]	Rate		54
	ExchangeForwardPoint <XchgFwdPt>	[1..1]	Quantity		54

4.4.2.2.14.1 ForeignCurrency <FrgnCcy>

Presence: [1..1]

Definition: Currency into which an amount is to be converted in a currency conversion.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 80

Constraints

- **ActiveOrHistoricCurrency**

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

4.4.2.2.14.2 ExchangeSpotRate <XchgSpotRate>

Presence: [1..1]

Definition: Foreign exchange rate between the source and the foreign currency applicable to the first leg of the FX swap transaction. The foreign exchange spot rate will be reported as the number of foreign currency units per one unit of the source currency.

Datatype: "BaseOneRate" on page 87

4.4.2.2.14.3 ExchangeForwardPoint <XchgFwdPt>

Presence: [1..1]

Definition: Difference between the foreign exchange spot rate and the foreign exchange forward rate expressed in basis points quoted in accordance with the prevailing market conventions for the currency pair.

Usage:

This value can be either positive or negative.

Datatype: "DecimalNumber" on page 87

4.4.2.2.15 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

4.4.3 **SupplementaryData <SplmtryData>**

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

5 auth.015.001.02 MoneyMarketOvernightIndexSwapsStatistical ReportV02

5.1 MessageDefinition Functionality

The MoneyMarketOvernightIndexSwapsStatisticalReport message is sent by the reporting agents to the relevant competent authority, to report the daily overnight index swaps (OIS) transactions.

Outline

The MoneyMarketOvernightIndexSwapsStatisticalReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader
Provides the elements specific to the report.
- B. OvernightIndexSwapsReport
Provides the reason why no activity is reported or the required list of transactions for the overnight index swaps segment.
- C. SupplementaryData
Additional information that can not be captured in the structured fields and/or any other specific block.

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MnyMktOvrnghtIdxSwpsSttstclRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			58
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		59
	ReferencePeriod <RefPrd>	[1..1]	±		59
	OvernightIndexSwapsReport <OvrnghtIdxSwpsRpt>	[1..1]			59
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		60
Or}	Transaction <Tx>	[1..*]			61
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		62
	NovationStatus <NvtnSts>	[0..1]	CodeSet		62
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		62
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	Text		62
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		63
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		63
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		63
	CounterpartyIdentification <CtrPtyId>	[1..1]		C4, C5	63
{Or	LEI <LEI>	[1..1]	IdentifierSet		64
Or	SectorAndLocation <SctrAndLctn>	[1..1]			64
	Sector <Sctr>	[1..1]	IdentifierSet		64
	Location <Lctn>	[1..1]	CodeSet	C2	64
Or}	NameAndLocation <NmAndLctn>	[1..1]			64
	Name <Nm>	[1..1]	Text		65
	Location <Lctn>	[1..1]	CodeSet	C2	65
	TradeDate <TradDt>	[1..1]	±		65
	StartDate <StartDt>	[1..1]	Date		65
	MaturityDate <MtrtyDt>	[1..1]	Date		66
	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		66
	TransactionType <TxTp>	[1..1]	CodeSet		66
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	66
	SupplementaryData <SplmtryData>	[0..*]	±	C6	66

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C6	67

5.3 Constraints

C1 ActiveCurrency

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

C2 Country

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

C3 CurrencyAmount

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

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

C4 InterbankReportingRule

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty (CCP), the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

C5 NonInterbankReportingRule

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

C6 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Provides the elements specific to the report.

ReportHeader <RptHdr> contains the following **MoneyMarketReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		59
	ReferencePeriod <RefPrd>	[1..1]	±		59

5.4.1.1 ReportingAgent <RptgAgt>

Presence: [1..1]

Definition: Agent which is subject to reporting requirements.

Datatype: "LEIIdentifier" on page 86

5.4.1.2 ReferencePeriod <RefPrd>

Presence: [1..1]

Definition: Beginning and ending date-time to which the transaction data refers (trade date in case of new transactions and date of amendment in case of revisions).

ReferencePeriod <RefPrd> contains the following elements (see "DateTimePeriod1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		77
	ToDateTime <ToDtTm>	[1..1]	DateTime		77

5.4.2 OvernightIndexSwapsReport <OvrnghtIndxSwpsRpt>

Presence: [1..1]

Definition: Provides the reason why no activity is reported or the required list of transactions for the overnight index swaps segment.

OvernightIndexSwapsReport <OvrnghtIndxSwpsRpt> contains one of the following **OvernightIndexSwap4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		60
Or}	Transaction <Tx>	[1..*]			61
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		62
	NovationStatus <NvtnSts>	[0..1]	CodeSet		62
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		62
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]	Text		62
	ProprietaryTransactionIdentification <PrtryTxId>	[1..1]	Text		63
	RelatedProprietaryTransactionIdentification <RltdPrtryTxId>	[0..1]	Text		63
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>	[0..1]	Text		63
	CounterpartyIdentification <CtrPtyId>	[1..1]		C4, C5	63
{Or	LEI <LEI>	[1..1]	IdentifierSet		64
Or	SectorAndLocation <SctrAndLctn>	[1..1]			64
	Sector <Sctr>	[1..1]	IdentifierSet		64
	Location <Lctn>	[1..1]	CodeSet	C2	64
Or}	NameAndLocation <NmAndLctn>	[1..1]			64
	Name <Nm>	[1..1]	Text		65
	Location <Lctn>	[1..1]	CodeSet	C2	65
	TradeDate <TradDt>	[1..1]	±		65
	StartDate <StartDt>	[1..1]	Date		65
	MaturityDate <MtrtyDt>	[1..1]	Date		66
	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		66
	TransactionType <TxTp>	[1..1]	CodeSet		66
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	66
	SupplementaryData <SplmtryData>	[0..*]	±	C6	66

5.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Provides the reason why no transactions are being reported for a money market reporting period.

Datatype: "ReportPeriodActivity3Code" on page 83

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.
NORA	NoReportFromAgent	No report has been received from reporting agent.

5.4.2.2 Transaction <Tx>

Presence: [1..*]

Definition: Provides the details of the secured market transaction as reported by the reporting agent

Transaction <Tx> contains the following **OvernightIndexSwapTransaction4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportedTransactionStatus <RptdTxSts>	[1..1]	CodeSet		62
	NovationStatus <NvtnSts>	[0..1]	CodeSet		62
	BranchIdentification <BrnchId>	[0..1]	IdentifierSet		62
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		62
	ProprietaryTransactionIdentification <PrtryTxld>	[1..1]	Text		63
	RelatedProprietaryTransactionIdentification <RltdPrtryTxld>	[0..1]	Text		63
	CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxld>	[0..1]	Text		63
	CounterpartyIdentification <CtrPtyld>	[1..1]		C4, C5	63
{Or	LEI <LEI>	[1..1]	IdentifierSet		64
Or	SectorAndLocation <SctrAndLctn>	[1..1]			64
	Sector <Sctr>	[1..1]	IdentifierSet		64
	Location <Lctn>	[1..1]	CodeSet	C2	64
Or}	NameAndLocation <NmAndLctn>	[1..1]			64
	Name <Nm>	[1..1]	Text		65
	Location <Lctn>	[1..1]	CodeSet	C2	65
	TradeDate <TradDt>	[1..1]	±		65
	StartDate <StartDt>	[1..1]	Date		65
	MaturityDate <MtrtyDt>	[1..1]	Date		66
	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		66
	TransactionType <TxTp>	[1..1]	CodeSet		66
	TransactionNominalAmount <TxNmnlAmt>	[1..1]	Amount	C1, C3	66
	SupplementaryData <SplmtryData>	[0..*]	±	C6	66

5.4.2.2.1 ReportedTransactionStatus <RptdTxSts>*Presence:* [1..1]*Definition:* Defines the status of the reported transaction, that is details on whether the transaction is a new transaction, an amendment of a previously reported transaction, a cancellation of a previously reported transaction or a correction to a previously reported and rejected transaction.*Datatype:* "TransactionOperationType1Code" on page 85

CodeName	Name	Definition
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.

5.4.2.2.2 NovationStatus <NvtnSts>*Presence:* [0..1]*Definition:* Provides the novation status for the transaction.*Datatype:* "NovationStatus1Code" on page 83

CodeName	Name	Definition
NONO	NoNovation	Transaction is not a novation.
NOVA	Novation	Transaction is a novation.

5.4.2.2.3 BranchIdentification <BrnchId>*Presence:* [0..1]*Definition:* Unique and unambiguous legal entity identification of the branch of the reporting agent in which the transaction has been booked.

Usage: This field must only be provided if the transaction has been conducted and booked by a branch of the reporting agent and only if this branch has its own LEI that the reporting agent can clearly identify.

Where the transaction has been booked by the head office or the reporting agent cannot be identified by a unique branch-specific LEI, the reporting agent must provide the LEI of the head office.

Datatype: "LEIIdentifier" on page 86**5.4.2.2.4 UniqueTransactionIdentifier <UnqTxIdr>***Presence:* [0..1]*Definition:* Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime.*Datatype:* "Max105Text" on page 88

5.4.2.2.5 ProprietaryTransactionIdentification <PrtryTxId>*Presence:* [1..1]*Definition:* Internal unique transaction identifier used by the reporting agent for each transaction.*Datatype:* "Max105Text" on page 88**5.4.2.2.6 RelatedProprietaryTransactionIdentification <RltdPrtryTxId>***Presence:* [0..1]*Definition:* Original proprietary transaction identifier used by the reporting agent to indicate the proprietary transaction identification of the transaction which is novated.*Datatype:* "Max105Text" on page 88**5.4.2.2.7 CounterpartyProprietaryTransactionIdentification <CtrPtyPrtryTxId>***Presence:* [0..1]*Definition:* Internal unique proprietary transaction identifier as assigned by the counterparty of the reporting agent for each transaction.*Datatype:* "Max105Text" on page 88**5.4.2.2.8 CounterpartyIdentification <CtrPtyId>***Presence:* [1..1]*Definition:* Identification of the counterparty of the reporting agent for the reported transaction.*Impacted by:* C4 "InterbankReportingRule", C5 "NonInterbankReportingRule"**CounterpartyIdentification <CtrPtyId>** contains one of the following **CounterpartyIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		64
Or	SectorAndLocation <SctrAndLctn>	[1..1]			64
	Sector <Sctr>	[1..1]	IdentifierSet		64
	Location <Lctn>	[1..1]	CodeSet	C2	64
Or}	NameAndLocation <NmAndLctn>	[1..1]			64
	Name <Nm>	[1..1]	Text		65
	Location <Lctn>	[1..1]	CodeSet	C2	65

Constraints

- InterbankReportingRule**

When the reported transaction is an interbank transaction or when the counterparty is a supranational authority or when transaction is conducted via a central clearing counterparty (CCP),

the counterparty must be identified with the LEI only. In the latter case, this variable must specify the LEI of the CCP.

- **NonInterbankReportingRule**

When the reported transaction is not an interbank transaction and the counterparty is not a supranational authority and the transaction is not conducted via a central clearing counterparty, please refer to the relevant reporting instructions.

5.4.2.2.8.1 LEI <LEI>

Presence: [1..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 86

5.4.2.2.8.2 SectorAndLocation <SctrAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the sector and the location.

SectorAndLocation <SctrAndLctn> contains the following **SectorAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..1]	IdentifierSet		64
	Location <Lctn>	[1..1]	CodeSet	C2	64

5.4.2.2.8.2.1 Sector <Sctr>

Presence: [1..1]

Definition: Represents the counterparty institutional section (such as non-financial corporation, central bank, ...).

Datatype: "SNA2008SectorIdentifier" on page 87

5.4.2.2.8.2.2 Location <Lctn>

Presence: [1..1]

Definition: Location of the country in which the counterparty is incorporated.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 81

Constraints

- **Country**

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

5.4.2.2.8.3 NameAndLocation <NmAndLctn>

Presence: [1..1]

Definition: Identification of the counterparty through the name and the location.

NameAndLocation <NmAndLctn> contains the following **NameAndLocation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		65
	Location <Lctn>	[1..1]	CodeSet	C2	65

5.4.2.2.8.3.1 Name <Nm>

Presence: [1..1]

Definition: Internal name of the counterparty of the reporting agent used by the reporting agent.

Datatype: "Max70Text" on page 88

5.4.2.2.8.3.2 Location <Lctn>

Presence: [1..1]

Definition: Location of the country in which the counterparty is incorporated.

Impacted by: C2 "Country"

Datatype: "CountryCode" on page 81

Constraints

- **Country**

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

5.4.2.2.9 TradeDate <TradDt>

Presence: [1..1]

Definition: Date and time on which the parties entered into the reported transaction.

Usage: when time is available, it must be reported.

It is to be reported with only the date when the time of the transaction is not available.

The reported time is the execution time when available or otherwise the time at which the transaction entered the trading system of the reporting agent.

TradeDate <TradDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 76 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		76
Or}	DateTime <DtTm>	[1..1]	DateTime		76

5.4.2.2.10 StartDate <StartDt>

Presence: [1..1]

Definition: Represents the date as of which the overnight rate of the floating leg is computed.

Datatype: "ISODate" on page 85

5.4.2.2.11 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Last date of the term over which the compounded overnight rate is calculated.

Datatype: "ISODate" on page 85

5.4.2.2.12 FixedInterestRate <FxdIntrstRate>

Presence: [1..1]

Definition: Fixed rate used for the calculation of the overnight index swap pay out.

Datatype: "PercentageRate" on page 87

5.4.2.2.13 TransactionType <TxTp>

Presence: [1..1]

Definition: Defines whether the fixed interest rate is paid or received by the reporting agent.

Datatype: "OvernightIndexSwapType1Code" on page 83

CodeName	Name	Definition
PAID	Paid	Fixed interest rate is paid by the reporting agent.
RECE	Received	Fixed interest rate is received by the reporting agent.

5.4.2.2.14 TransactionNominalAmount <TxNmnlAmt>

Presence: [1..1]

Definition: Notional amount of the overnight index swap.

Impacted by: C1 "ActiveCurrency", C3 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 79

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

5.4.2.2.15 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

5.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

6 auth.028.001.01 MoneyMarketStatisticalReportStatusAdviceV 01

6.1 MessageDefinition Functionality

The MoneyMarketStatisticalReportStatusAdvice message is sent by the relevant competent authority to the reporting agents to provide the status on the reported transactions.

Outline

The MoneyMarketStatisticalReportStatusAdviceV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. StatusReportHeader
Provides the status on the global report.
- B. TransactionStatus
Provides the status on an individual transaction and the related reason if required.
- C. SupplementaryData
Additional information that can not be captured in the structured fields and/or any other specific block.

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MnyMktSttstclRptStsAdv>	[1..1]			
	StatusReportHeader <StsRptHdr>	[1..1]			69
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		70
	ReportingPeriod <RptgPrd>	[1..1]	±		70
	ReportStatus <RptSts>	[1..1]	CodeSet		70
	ValidationRule <VldtnRule>	[0..*]	±		71
	TransactionStatus <TxSts>	[0..*]			71
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		71
	ProprietaryTransactionIdentification <PrtryTxld>	[1..1]	Text		72
	BranchIdentification <Brnchld>	[0..1]	IdentifierSet		72
	Status <Sts>	[1..1]	CodeSet		72
	ValidationRule <VldtnRule>	[0..*]	±		72
	SupplementaryData <SplmtryData>	[0..*]	±	C1	73
	SupplementaryData <SplmtryData>	[0..*]	±	C1	73

6.3 Constraints

C1 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 StatusReportHeader <StsRptHdr>

Presence: [1..1]

Definition: Provides the status on the global report.

StatusReportHeader <StsRptHdr> contains the following **MoneyMarketStatusReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAgent <RptgAgt>	[1..1]	IdentifierSet		70
	ReportingPeriod <RptgPrd>	[1..1]	±		70
	ReportStatus <RptSts>	[1..1]	CodeSet		70
	ValidationRule <VldtnRule>	[0..*]	±		71

6.4.1.1 ReportingAgent <RptgAgt>

Presence: [1..1]

Definition: Agent which is subject to reporting requirements.

Datatype: "LEIIdentifier" on page 86

6.4.1.2 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: For daily reporting this is the day to which the transaction data in the status message refers (trade date or amendment date if there are corrections).

For periodic reporting this is the first and the last day to which the transaction data in the status message refers (trade date or amendment date in case of corrections).

ReportingPeriod <RptgPrd> contains the following elements (see "DateTimePeriod1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		77
	ToDateTime <ToDtTm>	[1..1]	DateTime		77

6.4.1.3 ReportStatus <RptSts>

Presence: [1..1]

Definition: Provides the status for the full report.

Datatype: "StatisticalReportingStatus1Code" on page 84

CodeName	Name	Definition
ACPT	Accepted	Transaction or report has been accepted.
ACTC	AcceptedTechnicalValidation	Transaction or report has passed syntactical and semantical validation.
PART	PartiallyAccepted	Report has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.

CodeName	Name	Definition
PDNG	Pending	Processing of transaction or report is pending.
RCVD	Received	Report has been received.
RJCT	Rejected	Transaction or report has been rejected.
RMDR	Reminder	Reminder of a non received report.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

6.4.1.4 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 78 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		78
	Description <Desc>	[0..1]	Text		78
	SchemeName <SchmeNm>	[0..1]	±		78
	Issuer <Issr>	[0..1]	Text		78

6.4.2 TransactionStatus <TxSts>

Presence: [0..*]

Definition: Provides the status on an individual transaction and the related reason if required.

TransactionStatus <TxSts> contains the following **MoneyMarketTransactionStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[0..1]	Text		71
	ProprietaryTransactionIdentification <PrtryTxld>	[1..1]	Text		72
	BranchIdentification <Brnchld>	[0..1]	IdentifierSet		72
	Status <Sts>	[1..1]	CodeSet		72
	ValidationRule <VldtnRule>	[0..*]	±		72
	SupplementaryData <SplmtryData>	[0..*]	±	C1	73

6.4.2.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [0..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime.

Datatype: "Max105Text" on page 88

6.4.2.2 ProprietaryTransactionIdentification <PrtryTxId>

Presence: [1..1]

Definition: Internal unique transaction identifier used by the reporting agent for each transaction.

Datatype: "Max105Text" on page 88

6.4.2.3 BranchIdentification <BrnchId>

Presence: [0..1]

Definition: Unique and unambiguous legal entity identification of the branch of the reporting agent in which the transaction has been booked.

Usage: This field must only be provided if the transaction has been conducted and booked by a branch of the reporting agent and only if this branch has its own LEI that the reporting agent can clearly identify.

Where the transaction has been booked by the head office or the reporting agent cannot be identified by a unique branch-specific LEI, the reporting agent must provide the LEI of the head office.

Datatype: "LEIIdentifier" on page 86

6.4.2.4 Status <Sts>

Presence: [1..1]

Definition: Defines status of the reported transaction.

Datatype: "StatisticalReportingStatus2Code" on page 85

CodeName	Name	Definition
ACPT	Accepted	Transaction or report has been accepted.
RJCT	Rejected	Transaction or report has been rejected.
WARN	Warning	Transaction has been accepted with warnings.

6.4.2.5 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 78 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		78
	Description <Desc>	[0..1]	Text		78
	SchemeName <SchmeNm>	[0..1]	±		78
	Issuer <Issr>	[0..1]	Text		78

6.4.2.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

6.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 77 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

7 Message Items Types

7.1 MessageComponents

7.1.1 Collateral Value

7.1.1.1 CollateralValuation6

Definition: Provides the valuation of a collateral, identified through an ISIN.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NominalAmount <NmnlAmt>	[0..1]	Amount		75
	ISIN <ISIN>	[1..1]	IdentifierSet		75

7.1.1.1.1 NominalAmount <NmnlAmt>

Presence: [0..1]

Definition: Nominal amount of the security pledged as collateral. Except for tri-party repos and any other transaction in which the security pledged is not identified via a single ISIN.

Datatype: "ActiveCurrencyAndAmount" on page 79

7.1.1.1.2 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 86

7.1.1.2 CollateralValuation7

Definition: Provides the specification of the valuation of a collateral, based on the sector and the asset classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PoolStatus <PoolSts>	[1..1]	CodeSet		75
	Type <Tp>	[1..1]	IdentifierSet		76
	Sector <Sctr>	[1..1]	IdentifierSet		76
	NominalAmount <NmnlAmt>	[0..1]	Amount		76

7.1.1.2.1 PoolStatus <PoolSts>

Presence: [1..1]

Definition: Specifies whether the collateral is a pool collateral or not.

Datatype: "CollateralPool1Code" on page 81

CodeName	Name	Definition
NOPL	NoPool	Collateral is not of pool type.
POOL	Pool	Collateral is of pool type.

7.1.1.2.2 Type <Tp>

Presence: [1..1]

Definition: Identifies the asset class pledged as collateral, expressed as an ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 86

7.1.1.2.3 Sector <Sctr>

Presence: [1..1]

Definition: Provides the institutional sector, such as central government, central bank, etc. of the issuer of collateral.

Datatype: "SNA2008SectorIdentifier" on page 87

7.1.1.2.4 NominalAmount <NmnlAmt>

Presence: [0..1]

Definition: Nominal amount of money of the security pledged as collateral, when the collateral cannot be identified through an individual or basket ISIN.

Datatype: "ActiveCurrencyAndAmount" on page 79

7.1.2 Date Time

7.1.2.1 DateAndDateTimeChoice

Definition: Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		76
Or}	DateTime <DtTm>	[1..1]	DateTime		76

7.1.2.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 85

7.1.2.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: ["ISODateTime" on page 85](#)

7.1.3 Date Time Period

7.1.3.1 DateTimePeriod1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		77
	ToDateTime <ToDtTm>	[1..1]	DateTime		77

7.1.3.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: ["ISODateTime" on page 85](#)

7.1.3.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: ["ISODateTime" on page 85](#)

7.1.4 Miscellaneous

7.1.4.1 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		77
	Envelope <Envlp>	[1..1]	(External Schema)		78

Constraints

- **SupplementaryDataRule**

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

7.1.4.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

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

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

Datatype: "Max350Text" on page 88

7.1.4.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

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

7.1.4.2 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		78
	Description <Desc>	[0..1]	Text		78
	SchemeName <SchmeNm>	[0..1]	±		78
	Issuer <Issr>	[0..1]	Text		78

7.1.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 88

7.1.4.2.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 88

7.1.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 79 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		79
Or}	Proprietary <Prtry>	[1..1]	Text		79

7.1.4.2.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 88

7.1.4.3 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		79
Or}	Proprietary <Prtry>	[1..1]	Text		79

7.1.4.3.1 Code <Cd>

Presence: [1..1]

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

Datatype: "ExternalValidationRuleIdentification1Code" on page 81

7.1.4.3.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "Max35Text" on page 88

7.2 Message Datatypes

7.2.1 Amount

7.2.1.1 ActiveCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 80

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.2.2 CodeSet

7.2.2.1 ActiveCurrencyCode

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

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**

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

7.2.2.2 ActiveOrHistoricCurrencyCode

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

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

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

7.2.2.3 BrokeredDeal1Code

Definition: Specifies whether the transaction is arranged via a third party broker or not.

Type: CodeSet

CodeName	Name	Definition
BILA	BilateralTransaction	Transaction was arranged directly by the reporting agent.
BROK	BrokeredTransaction	Transaction was arranged by a third party broking agent.

7.2.2.4 CollateralPool1Code

Definition: Specifies whether the collateral is a pool collateral or not.

Type: CodeSet

CodeName	Name	Definition
NOPL	NoPool	Collateral is not of pool type.
POOL	Pool	Collateral is of pool type.

7.2.2.5 CountryCode

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

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

7.2.2.6 ExternalValidationRuleIdentification1Code

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

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

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength 1

maxLength

4

7.2.2.7 FinancialInstrumentProductType1Code

Definition: Specifies the type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
CEOD	CertificateOfDeposit	Certificate issued by a bank or thrift that indicates a specified sum of money deposited. The certificate has a maturity date and a specified interest rate.
COPR	CommercialPaper	Short-term, unsecured promissory note issued by a corporation. The maturity is typically less than 270 days, with a most common maturity range of 30 to 50 days or less. Commercial paper is usually issued at a discount, though some are interest-bearing.
OTHR	OtherShortTermDebtSecurities	Other short term debt securities issued.
ABCP	AssetBackedCommercialPaper	Debt instrument issued by a financial institution which has a maturity of no more than one year, is either interest-bearing or discounted and is backed by some form of collateral.
FRNT	FloatingRateNote	Debt instrument in which the periodic interest payments are calculated on the basis of the value (fixing of an underlying reference rate such as the Euribor) on predefined dates (fixing dates) and which has a maturity of no more than one year.
CACM	CallAccountCallMoney	Cash account with a notice period to withdraw money and that gives rise to interest payments or calculations at regular intervals, and daily change of the applicable rate.
DPST	Deposit	Unsecured interest-bearing deposit that is either redeemable at notice or has a maturity of no more than one year, that is 397 days after the settlement date, and which is either taken (borrowing) or placed (lending) by the agent.

7.2.2.8 InterestRateType1Code

Definition: Specifies the type of interest rate.

Type: CodeSet

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
VARI	Variable	Rate is variable.

7.2.2.9 MoneyMarketTransactionType1Code

Definition: Specifies the transaction type used in the money market statistical reporting for the secured market.

Type: CodeSet

CodeName	Name	Definition
BORR	CashBorrowing	Transaction is a borrowing.
LEND	CashLending	Transaction is a lending.

7.2.2.10 NovationStatus1Code

Definition: Specifies the status of the novation.

Type: CodeSet

CodeName	Name	Definition
NONO	NoNovation	Transaction is not a novation.
NOVA	Novation	Transaction is a novation.

7.2.2.11 OptionType1Code

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

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

7.2.2.12 OvernightIndexSwapType1Code

Definition: Specifies the type of overnight index swap transaction.

Type: CodeSet

CodeName	Name	Definition
PAID	Paid	Fixed interest rate is paid by the reporting agent.
RECE	Received	Fixed interest rate is received by the reporting agent.

7.2.2.13 ReportPeriodActivity3Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

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

CodeName	Name	Definition
NORA	NoReportFromAgent	No report has been received from reporting agent.

7.2.2.14 SecuritiesTransactionType15Code

Definition: Specifies the type of securities transaction.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Transaction is a purchase of financial instrument.
SELL	Sell	Transaction is a sale of financial instrument.

7.2.2.15 SpecialCollateral2Code

Definition: Specifies the collateral type against which all repurchase agreements are conducted.

Type: CodeSet

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.
MRRP	MatchedAndReverseRepurchaseAgreement	Identifies that this is a securities lending transaction, made of repurchase agreements and reverse repurchase agreements versus cash.

7.2.2.16 StatisticalReportingStatus1Code

Definition: Specifies the status of a group of statistical reporting transactions.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Transaction or report has been accepted.
ACTC	AcceptedTechnicalValidation	Transaction or report has passed syntactical and semantical validation.
PART	PartiallyAccepted	Report has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
PDNG	Pending	Processing of transaction or report is pending.
RCVD	Received	Report has been received.
RJCT	Rejected	Transaction or report has been rejected.
RMDR	Reminder	Reminder of a non received report.

CodeName	Name	Definition
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

7.2.2.17 StatisticalReportingStatus2Code

Definition: Specifies the status of a single statistical reporting transaction.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Transaction or report has been accepted.
RJCT	Rejected	Transaction or report has been rejected.
WARN	Warning	Transaction has been accepted with warnings.

7.2.2.18 TransactionOperationType1Code

Definition: Specifies the type of process related to a specific transaction.

Type: CodeSet

CodeName	Name	Definition
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.

7.2.3 Date

7.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

7.2.4 DateTime

7.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-

DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

7.2.5 IdentifierSet

7.2.5.1 CFIOct2015Identifier

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

Type: IdentifierSet

Identification scheme: ANNA; CFIIIdentifier

Format

pattern [A-Z]{6,6}

7.2.5.2 ISINOct2015Identifier

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

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

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

7.2.5.3 LEIIdentifier

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

Type: IdentifierSet

Identification scheme: SWIFT and DTCC; LEIIdentifier

Format

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

7.2.5.4 SNA2008SectorIdentifier

Definition: System of National Accounts (SNA) Sector. Hierarchical classification of the sectors, as defined in the System of National Accounts 2008, as published by the United Nations.

Type: IdentifierSet

Identification scheme: United Nations SNA 2008

7.2.6 Quantity**7.2.6.1 DecimalNumber**

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

Type: Quantity

Format

totalDigits	18
fractionDigits	17

7.2.6.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

7.2.7 Rate**7.2.7.1 BaseOneRate**

Definition: Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

7.2.7.2 PercentageRate

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

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

7.2.8 Text

7.2.8.1 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

7.2.8.2 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

7.2.8.3 Max35Text

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

Type: Text

Format

minLength	1
maxLength	35

7.2.8.4 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70