

System KDPW_TR

**Message: Report processing and
registration message (trar.sts.001.04)**

Description:

Report processing and registration message

Structure:

Pos	Or	< XML Tag >	Name	Multiplicity	Type
0		KDPWDocument	KDPW_TR system message	[1..1]	KDPWDocument
0.1		trar.sts.001.04	Report processing and registration message	[1..10000]	trar.sts.001.04
1		GnlInf	General information	[1..1]	GeneralInformation
1.1		RptgNtty	Report submitting entity ID	[0..1]	LEIIdentifier
1.2		SndrMsgRef	Sender message reference	[1..1]	Max16Text
1.3		ActnTp	ActionType	[1..1]	Max1Text
1.4		Lvl	Level	[1..1]	Max1Text
1.5		RepTmStmp	ReportingTimestamp	[1..1]	ISODateTime
1.6		Lnk	Linkages	[1..1]	Linkages
1.6.1		PrvsSndrMsgRef	PreviousReference	[1..1]	Max16Text
1.6.2		TradRefId	TradeReference	[0..2]	TradeReference
1.6.2.1		UngTradIdr	UniqueTradeIdentifier	[1..1]	Max52Text
1.6.2.2		RptgCtrPtyId	CounterpartyIdentification	[1..1]	Max20Text
1.6.2.3		OthrCtrPtyId	OtherCounterpartyIdentification	[1..1]	Max50Text
2		Sts	Status	[1..1]	Status
2.1		StsCd	StatusCode	[1..1]	Code4Text
2.2		Rsn	Reason	[0..1]	Reason
2.2.1		RsnCd	ReasonCode	[0..1]	Code4Text
2.2.2		RsnTxt	ReasonText	[0..1]	Max140Text
3		RptDtls	ReportDetails	[1..1]	TradeNewTransaction_TR
3.1		CtrPtySpfcData	CounterpartySpecificData	[1..2]	CounterpartySpecificData_TR_N
3.1.1		CtrPty	Counterparty	[1..1]	Counterparty_TR_N
3.1.1.1		RptgCtrPtyId	Identification	[1..1]	Max20Text
3.1.1.2		CtrPtySd	CounterpartySide	[1..1]	OptionParty1Code
3.1.1.3		Sctr	Sector	[0..n]	Max53Text
3.1.1.4		Ntr	Nature	[1..1]	CounterpartyTradeNature_TR
3.1.1.5		Brkr	Broker	[0..1]	LEIIdentifier
3.1.1.6		ClrMmb	ClearingMember	[0..1]	LEIIdentifier
3.1.1.7		Bnfcry	Beneficiary	[1..1]	OrganisationIdentification3Choice
3.1.1.7.1	{ or	LEI	LEI	[1..1]	LEIIdentifier

3.1.1.7.2	or }	ClntId	ClientIdentification	[1..1]	ESMAMax50AlphaNumeric
3.1.1.8		TradgCpcty	TradingCapacity	[0..1]	TradingCapacity7Code
3.1.1.9		CmmrcIActvty	CommercialActivity	[0..1]	YesNoIndicator
3.1.1.10		ClrTrshld	Clearing treshhold	[0..1]	YesNoIndicator
3.1.1.11		OthrCtrPty	OtherCounterparty	[1..1]	CounterpartyOther_TR_N
3.1.1.11.1		Id	Identification	[1..1]	OrganisationIdentification3Choice_2
3.1.1.11.1.1	{ or	LEI	LEI	[1..1]	Max20Text
3.1.1.11.1.2	or }	ClntId	ClientIdentification	[1..1]	Max50Text
3.1.1.11.2		Ctry	Country	[1..1]	CountryCode
3.1.1.11.3		EMIROblgtn	Subject to EMIR regulation obligation	[1..1]	YesNoIndicator
3.1.2		Valtn	Valuation	[0..1]	ContractValuationData_TR_N
3.1.2.1		CtrctVal	ContractValue	[1..1]	ActiveCurrencyAnd20AmountN
3.1.2.2		TmStmp	TimeStamp	[1..1]	ISONormalisedDateTime
3.1.2.3		Tp	Type	[1..1]	ValuationType1Code
3.1.3		Coll	Collateral	[0..1]	TradeCollateralReport_TR_N
3.1.3.1		Collstn	Collateralisation	[1..1]	CollateralisationType1Code
3.1.3.2		PrtflColl	Collateral portfolio	[0..1]	YesNoIndicator
3.1.3.3		Prtfl	Portfolio	[0..1]	KDPWMax52AlphaNumericAdditionalCharacters
3.1.3.4		InitMrgnPstd	InitialMarginPosted	[0..1]	ActiveCurrencyAnd20Amount
3.1.3.5		VartnMrgnPstd	VariationMarginPosted	[0..1]	ActiveCurrencyAnd20Amount
3.1.3.6		InitMrgnRcvd	InitialMarginReceived	[0..1]	ActiveCurrencyAnd20Amount
3.1.3.7		VartnMrgnRcvd	VariationMarginReceived	[0..1]	ActiveCurrencyAnd20Amount
3.1.3.8		XcssCollPstd	ExcessCollateralPosted	[0..1]	ActiveCurrencyAnd20Amount
3.1.3.9		XcssCollRcvd	ExcessCollateralReceived	[0..1]	ActiveCurrencyAnd20Amount
3.2		CmonTradData	CommonTradeData	[1..1]	CommonTradeDataReport17_1
3.2.1		CtrctData	ContractData	[1..1]	ContractType3_1
3.2.1.1		CtrctTp	ContractType	[0..1]	FinancialInstrumentContractType2Code
3.2.1.2		AsstClss	AssetClass	[0..1]	ProductType4Code_1
3.2.1.3		CtrctDtls	ContractDetails	[1..1]	ContractDetails_TR_N
3.2.1.3.1		PdctClssfctn	ProductClassification	[0..1]	ProductClassification1Choice
3.2.1.3.1.1	{ or	ClssfctnFinInstrm	ClassificationFinancialInstrument	[1..1]	CFIOct2015Identifier
3.2.1.3.1.2	or }	UnqPdctldr	UniqueProductIdentifier	[1..1]	ESMAMax52AlphaNumeric
3.2.1.3.2		PdctId	ProductIdentification	[0..1]	SecurityIdentification18Choice_1
3.2.1.3.2.1	{ or	ISIN	ISIN	[1..1]	ISINOct2015Identifier
3.2.1.3.2.2	or }	AltrntvInstrmId	AlternativeInstrumentIdentification	[1..1]	ESMAMax48AlphaNumericAdditionalCharactersAll
3.2.1.3.3		UndrlygInstrm	UnderlyingInstrument	[0..1]	SecurityIdentification19Choice_2
3.2.1.3.3.1	{ or	ISIN	ISIN	[1..1]	ISINOct2015Identifier
3.2.1.3.3.2	or	AltrntvInstrmId	AlternativeInstrumentIdentification	[1..1]	ESMAMax48AlphaNumericAdditionalCharactersAll

3.2.1.3.3.3	or	UnqPdctldr	UniqueProductIdentifier	[1..1]	ESMAMax52AlphaNumeric
3.2.1.3.3.4	or	BsktCnstnts	BasketConstituents	[1..n]	SecurityIdentification18Choice_1
3.2.1.3.3.4.1	{ or	ISIN	ISIN	[1..1]	ISINOct2015Identifier
3.2.1.3.3.4.2	or }	Altrntvlnstrmlid	AlternativeInstrumentIdentifier	[1..1]	ESMAMax48AlphaNumericAdditionalCharactersAll
3.2.1.3.3.5	or	Indx	Index	[1..1]	SecurityIdentification20Choice
3.2.1.3.3.5.1	{ or	ISIN	ISIN	[1..1]	ISINOct2015Identifier
3.2.1.3.3.5.2	or }	Nm	Name	[1..1]	Max25Text
3.2.1.3.3.6	or }	IdNotAvlbl	IdentificationNotAvailable	[1..1]	IdentificationNotAvailable
3.2.1.3.4		TechUndrlyg	Technical underlying	[0..1]	Max50Text
3.2.1.3.5		NtnlCcyFrstLeg	NotionalCurrencyFirstLeg	[1..1]	ActiveCurrencyCode
3.2.1.3.6		NtnlCcyScndLeg	NotionalCurrencySecondLeg	[0..1]	ActiveCurrencyCode
3.2.1.3.7		DlvrlCcy	DeliverableCurrency	[0..1]	ActiveCurrencyCode
3.2.2		TxData	TransactionData	[1..1]	TradeTransaction10_1
3.2.2.1		UnqTradldr	UniqueTradeIdentifier	[1..1]	Max52Text
3.2.2.2		RptTrckgNb	ReportTrackingNumber	[0..1]	Max52Text
3.2.2.3		CmplxTradld	ComplexTradeIdentification	[0..1]	ESMAMax35AlphaNumeric
3.2.2.4		TradgVn	TradingVenue	[0..1]	MICIdentifier
3.2.2.5		Cmprsn	Compression	[1..1]	YesNoIndicator
3.2.2.6		Pric	Price	[0..1]	SecuritiesTransactionPrice7Choice_TR
3.2.2.6.1	{ or	MntryVal	MonetaryValue	[1..1]	ActiveOrHistoricCurrencyAnd20Amount_Negative
3.2.2.6.2	or	Pctg	Percentage	[1..1]	PercentageRate
3.2.2.6.3	or	Yld	Yield	[1..1]	PercentageRate
3.2.2.6.4	or }	PdgPric	PendingPrice	[1..1]	IdentificationNotAvailable
3.2.2.7		NtnlAmt	NotionalAmount	[1..1]	Amount20_SimpleType_Negative
3.2.2.8		PricMltplr	PriceMultiplier	[1..1]	Amount20_SimpleType
3.2.2.9		Qty	Quantity	[1..1]	Amount20_SimpleType
3.2.2.10		UpFrntPmt	UpFrontPayment	[0..1]	Amount20_SimpleType_Negative
3.2.2.11		DlvryTp	DeliveryType	[1..1]	PhysicalTransferType4Code
3.2.2.12		ExctnDtTm	ExecutionDateTime	[0..1]	ISONormalisedDateTime
3.2.2.13		FctvDt	EffectiveDate	[0..1]	ISODate
3.2.2.14		MtrtyDt	MaturityDate	[0..1]	ISODate
3.2.2.15		TermntnDt	TerminationDate	[0..1]	ISODate
3.2.2.16		SttlmDt	SettlementDate	[0..n]	ISODate
3.2.2.17		MstrAgrmt	MasterAgreement	[0..1]	MasterAgreement_TR
3.2.2.17.1		Tp	Type	[1..1]	Max50Text
3.2.2.17.2		Vrsn	Version	[1..1]	ISORestrictedYear
3.2.2.18		TradConf	TradeConfirmation	[0..1]	TradeConfirmation_TR
3.2.2.18.1		Tp	Type	[0..1]	TradeConfirmationType_RT
3.2.2.18.2		TmStmp	TimeStamp	[0..1]	ISONormalisedDateTime

3.2.2.19		TradClr	TradeClearing	[1..1]	TradeClearing_TR
3.2.2.19.1		ClrOblgtn	ClearingObligation	[0..1]	ClearingObligationCode
3.2.2.19.2		Clrd	Cleared	[1..1]	YesNoIndicator
3.2.2.19.3		ClrDtTm	ClearingTimeStamp	[0..1]	ISONormalisedDateTime
3.2.2.19.4		CCP	CCP	[0..1]	LEIIdentifier
3.2.2.19.5		IntraGrp	IntraGroup	[0..1]	YesNoIndicator
3.2.2.20		IntrstRate	InterestRate	[0..1]	InterestRateLegs4_1
3.2.2.20.1		FrstLeg	FirstLeg	[0..1]	InterestRate11Choice_1
3.2.2.20.1.1	{ or	Fxd	Fixed	[1..1]	FixedRate_TR
3.2.2.20.1.1.1		Rate	Rate	[1..1]	PercentageRate
3.2.2.20.1.1.2		DayCnt	DayCount	[1..1]	ESMADayCount
3.2.2.20.1.1.3		PmtFrqcyTmPrd	PaymentFrequencyTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.1.1.4		PmtFrqcyMltplr	PaymentFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.1.2	or }	Fltg	Floating	[1..1]	FloatingRate_TR
3.2.2.20.1.2.1		Rate	Rate	[0..1]	Max25Text
3.2.2.20.1.2.2		RefFrqcyTmPrd	ReferenceTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.1.2.3		RefFrqcyMltplr	ReferenceFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.1.2.4		PmtFrqcyTmPrd	PaymentFrequencyTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.1.2.5		PmtFrqcyMltplr	PaymentFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.1.2.6		RstFrqcyTmPrd	ResetFrequencyTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.1.2.7		RstFrqcyMltplr	ResetFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.2		ScndLeg	SecondLeg	[0..1]	InterestRate11Choice_1
3.2.2.20.2.1	{ or	Fxd	Fixed	[1..1]	FixedRate_TR
3.2.2.20.2.1.1		Rate	Rate	[1..1]	PercentageRate
3.2.2.20.2.1.2		DayCnt	DayCount	[1..1]	ESMADayCount
3.2.2.20.2.1.3		PmtFrqcyTmPrd	PaymentFrequencyTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.2.1.4		PmtFrqcyMltplr	PaymentFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.2.2	or }	Fltg	Floating	[1..1]	FloatingRate_TR
3.2.2.20.2.2.1		Rate	Rate	[0..1]	Max25Text
3.2.2.20.2.2.2		RefFrqcyTmPrd	ReferenceTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.2.2.3		RefFrqcyMltplr	ReferenceFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.2.2.4		PmtFrqcyTmPrd	PaymentFrequencyTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.2.2.5		PmtFrqcyMltplr	PaymentFrequencyMultiplier	[0..1]	Max3Number
3.2.2.20.2.2.6		RstFrqcyTmPrd	ResetFrequencyTimePeriod	[0..1]	RateBasis1Code_TR
3.2.2.20.2.2.7		RstFrqcyMltplr	ResetFrequencyMultiplier	[0..1]	Max3Number
3.2.2.21		Ccy	Currency	[0..1]	CurrencyExchange10_1
3.2.2.21.1		DlvrbICrossCcy	DeliverableCrossCurrency	[0..1]	ActiveOrHistoricCurrencyCode
3.2.2.21.2		XchgRate	ExchangeRate	[0..1]	PercentageRate
3.2.2.21.3		FwdXchgRate	ForwardExchangeRate	[0..1]	PercentageRate

3.2.2.21.4		XchgRateBsis	ExchangeRateBasis	[1..1]	ExchangeRateBasis1
3.2.2.21.4.1		BaseCcy	BaseCurrency	[1..1]	ActiveCurrencyCode
3.2.2.21.4.2		QtdCcy	QuotedCurrency	[1..1]	ActiveCurrencyCode
3.2.2.22		Cmmdty	Commodity	[0..1]	CommodityTrade
3.2.2.22.1		CmmdtyBase	Commodity base	[1..1]	CommodityBase
3.2.2.22.2		CmmdtyDtls	Commodity details	[0..1]	CommodityDetails
3.2.2.22.3		DlvryPtOrZone	DeliveryPointOrZone	[0..n]	Max16Text
3.2.2.22.4		IntrCnncnPt	InterConnectionPoint	[0..1]	Max16Text
3.2.2.22.5		LdTp	LoadType	[0..1]	EnergyLoadType1Code
3.2.2.22.6		DlvryAttr	DeliveryAttribute	[0..n]	EnergyDeliveryAttribute3__1
3.2.2.22.6.1		DlvryIntrvl	DeliveryInterval	[0..1]	ESMANormalisedTime
3.2.2.22.6.2		DlvryPrd	DeliveryPeriod	[0..1]	Period10__1
3.2.2.22.6.2.1		FrDtTm	FromDateTime	[1..1]	ISONormalisedDateTime
3.2.2.22.6.2.2		ToDtTm	ToDateTime	[1..1]	ISONormalisedDateTime
3.2.2.22.6.3		Drtn	Duration	[0..1]	DurationType1Code_TR
3.2.2.22.6.4		WkDay	WeekDay	[0..1]	WeekDay1Code_TR
3.2.2.22.6.5		DlvryCpcty	DeliveryCapacity	[0..1]	Amount20_SimpleType_Negative
3.2.2.22.6.6		QtyUnit	QuantityUnit	[0..1]	EnergyQuantityUnit_TR
3.2.2.22.6.7		PricTmIntrvlQty	PriceTimeIntervalQuantity	[0..1]	Amount20_SimpleType_Negative
3.2.2.23		Optn	Option	[0..1]	Option_TR
3.2.2.23.1		OptnTp	OptionType	[1..1]	OptionType_TR
3.2.2.23.2		OptnExrcStyle	OptionExerciseStyle	[1..1]	OptionStyle_TR
3.2.2.23.3		StrkPric	StrikePrice	[1..1]	SecuritiesTransactionPrice7Choice TR_0
3.2.2.23.3.1	{ or	Unit	MonetaryValue	[1..1]	Amount20_SimpleType_Negative
3.2.2.23.3.2	or	Pctg	Percentage	[1..1]	PercentageRate
3.2.2.23.3.3	or	Yld	Yield	[1..1]	PercentageRate
3.2.2.23.3.4	or }	PdgPric	PendingPrice	[1..1]	IdentificationNotAvailable
3.2.2.23.4		MtrtyDtOfUndrlyg	MaturityDateOfUnderlying	[0..1]	ISODate
3.2.2.24		Cdt	Credit	[0..1]	CreditDerivative_TR
3.2.2.24.1		Snrty	Seniority	[1..1]	DebtInstrumentSeniorityType2Code
3.2.2.24.2		RefPty	ReferenceParty	[0..1]	ReferenceParty
3.2.2.24.2.1	{ or	LEI	LEI	[1..1]	LEIIdentifier
3.2.2.24.2.2	or	Ctry	Country	[1..1]	CountryCode
3.2.2.24.2.3	or }	Ctry2	CountrySubdivisionCode	[1..1]	CountrySubDivisionCode
3.2.2.24.3		PmtFrcy	PaymentFrequency	[1..1]	Frequency8Code
3.2.2.24.4		ClctnBsis	CalculationBasis	[1..1]	ESMADayCount
3.2.2.24.5		Srs	Series	[0..1]	ESMAPositiveInteger5
3.2.2.24.6		Vrsn	Version	[0..1]	ESMAPositiveInteger5
3.2.2.24.7		IndxFctr	IndexFactor	[0..1]	PercentageRate

3.2.2.24.8		Trch	Tranche	[1..1]	TrancheIndicator
3.2.2.24.9		AttchmntPt	AttachmentPoint	[0..1]	PercentageRate
3.2.2.24.10		DtchmntPt	DetachmentPoint	[0..1]	PercentageRate

Message components:

KDPWDocument- KDPW_TR system message (element)

Description KDPW_TR system message

Type [KDPWDocument](#)

Source <xs:element name="KDPWDocument" type="KDPWDocument" />

ActiveCurrencyAnd20Amount_SimpleType- (simple type)

Type Derived from: xs:decimal

Format fraction digits=19
no of characters=20
Min. value=0

Source <xs:simpleType name="ActiveCurrencyAnd20Amount_SimpleType" >
<xs:restriction base="xs:decimal" >
<xs:fractionDigits value="19" />
<xs:totalDigits value="20" />
<xs:minInclusive value="0" />
</xs:restriction>
</xs:simpleType>

ActiveCurrencyAnd20Amount- ActiveCurrencyAnd20Amount (complex type)

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

Type Derived from: [ActiveCurrencyAnd20Amount_SimpleType](#)

Attributes	Name	Description	Type
	Ccy	Currency	ActiveCurrencyCode

Source <xs:complexType name="ActiveCurrencyAnd20Amount" >
<xs:simpleContent>
<xs:extension base="ActiveCurrencyAnd20Amount_SimpleType" >
< xs:attribute name="Ccy" type="ActiveCurrencyCode" use="required" />
</xs:extension>
</xs:simpleContent>
</xs:complexType>

ActiveCurrencyAnd20AmountN- ActiveCurrencyAnd20Amount (complex type)

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

Type Derived from: [ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N](#)

Attributes	Name	Description	Type
	Ccy	Currency	ActiveCurrencyCode

Source

```
<xs:complexType name="ActiveCurrencyAnd20AmountN" >
  <xs:simpleContent>
    <xs:extension base="ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N" >
      < xs:attribute name="Ccy" type="ActiveCurrencyCode" use="required" />
    </xs:extension>
  </xs:simpleContent>
</xs:complexType>
```

ActiveCurrencyCode- ActiveCurrencyCode (simple type)

Description 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 Derived from: xs:string

Format xs:pattern=[A-Z]{3,3}

Source

```
<xs:simpleType name="ActiveCurrencyCode" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z]{3,3}" />
  </xs:restriction>
</xs:simpleType>
```

ActiveOrHistoricCurrencyAnd20Amount_SimpleType- (simple type)

Type Derived from: xs:decimal

Format fraction digits=19
no of characters=20
Min. value=0

Source

```
<xs:simpleType name="ActiveOrHistoricCurrencyAnd20Amount_SimpleType" >
  <xs:restriction base="xs:decimal" >
    <xs:fractionDigits value="19" />
    <xs:totalDigits value="20" />
    <xs:minInclusive value="0" />
  </xs:restriction>
</xs:simpleType>
```

ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N- (simple type)

Type Derived from: xs:decimal

Format fraction digits=19
no of characters=20

Source

```
<xs:simpleType name="ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N" >
  <xs:restriction base="xs:decimal" >
    <xs:fractionDigits value="19" />
  </xs:restriction>
</xs:simpleType>
```



```

    <xs:totalDigits value="20" />
  </xs:restriction>
</xs:simpleType>

```

ActiveOrHistoricCurrencyAnd20Amount- ActiveOrHistoricCurrencyAnd20Amount (complex type)

Description A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type Derived from: [ActiveOrHistoricCurrencyAnd20Amount_SimpleType](#)

Attributes	Name	Description	Type
	Ccy	Currency	ActiveOrHistoricCurrencyCode

Source

```

<xs:complexType name="ActiveOrHistoricCurrencyAnd20Amount" >
  <xs:simpleContent>
    <xs:extension base="ActiveOrHistoricCurrencyAnd20Amount_SimpleType" >
      < xs:attribute name="Ccy" type="ActiveOrHistoricCurrencyCode" use="required" />
    </xs:extension>
  </xs:simpleContent>
</xs:complexType>

```

ActiveOrHistoricCurrencyAnd20Amount_Negative- ActiveOrHistoricCurrencyAnd20Amount (complex type)

Description A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type Derived from: [ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N](#)

Attributes	Name	Description	Type
	Ccy	Currency	ActiveOrHistoricCurrencyCode

Source

```

<xs:complexType name="ActiveOrHistoricCurrencyAnd20Amount_Negative" >
  <xs:simpleContent>
    <xs:extension base="ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N" >
      < xs:attribute name="Ccy" type="ActiveOrHistoricCurrencyCode" use="required" />
    </xs:extension>
  </xs:simpleContent>
</xs:complexType>

```

ActiveOrHistoricCurrencyCode- ActiveOrHistoricCurrencyCode (simple type)

Description 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 Derived from: xs:string

Format xs:pattern=[A-Z]{3,3}

Source `<xs:simpleType name="ActiveOrHistoricCurrencyCode" >
<xs:restriction base="xs:string" >
 <xs:pattern value="[A-Z]{3,3}" />
</xs:restriction>
</xs:simpleType>`

Amount20_SimpleType- (simple type)

Type Derived from: xs:decimal

Format fraction digits=19
no of characters=20
Min. value=0

Source `<xs:simpleType name="Amount20_SimpleType" >
<xs:restriction base="xs:decimal" >
 <xs:fractionDigits value="19" />
 <xs:totalDigits value="20" />
 <xs:minInclusive value="0" />
</xs:restriction>
</xs:simpleType>`

Amount20_SimpleType_Negative- (simple type)

Type Derived from: xs:decimal

Format fraction digits=19
no of characters=20

Source `<xs:simpleType name="Amount20_SimpleType_Negative" >
<xs:restriction base="xs:decimal" >
 <xs:fractionDigits value="19" />
 <xs:totalDigits value="20" />
</xs:restriction>
</xs:simpleType>`

Amount_TR- (simple type)

Type Derived from: xs:decimal

Format fraction digits=19
no of characters=20
Min. value=0

Source `<xs:simpleType name="Amount_TR" >
<xs:restriction base="xs:decimal" >
 <xs:fractionDigits value="19" />
 <xs:totalDigits value="20" />
 <xs:minInclusive value="0" />
</xs:restriction>
</xs:simpleType>`

AssetClassAttributes1Choice__1- AssetClassAttributes1Choice__1 (complex type)

Description Asset class specific details of a derivative.

Components [Intrst](#)
[FX](#)

Source

```
<xs:complexType name="AssetClassAttributes1Choice__1" >
  <xs:sequence >
    <xs:choice >
      <xs:element name="Intrst" type="DerivativeInterest2" />
      <xs:element name="FX" type="DerivativeForeignExchange2" />
    </xs:choice>
  </xs:sequence>
</xs:complexType>
```

AssetClassAttributes1Choice__1/Intrst- Interest (element)

Description Asset class is a non-financial instrument of type interest rate.

Type [DerivativeInterest2](#)

Source

```
<xs:element name="Intrst" type="DerivativeInterest2" />
```

AssetClassAttributes1Choice__1/FX- ForeignExchange (element)

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

Type [DerivativeForeignExchange2](#)

Source

```
<xs:element name="FX" type="DerivativeForeignExchange2" />
```

CFIOct2015Identifier- CFIOct2015Identifier (simple type)

Description 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 Derived from: xs:string

Format xs:pattern=[A-Z]{6,6}

Source

```
<xs:simpleType name="CFIOct2015Identifier" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z]{6,6}" />
  </xs:restriction>
</xs:simpleType>
```

ClearingObligationCode- ClearingObligationCode (simple type)

Description Clearing obligation code.

Type Derived from: xs:string

Format	Code	Description
	Y	Y
	N	N

X X

Source

```
<xs:simpleType name="ClearingObligationCode" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="Y" />
    <xs:enumeration value="N" />
    <xs:enumeration value="X" />
  </xs:restriction>
</xs:simpleType>
```

Code4Text- Qualifier (simple type)

Description Qualifier
Type Derived from: xs:string
Format Min. length=4
Max. length=4

Source

```
<xs:simpleType name="Code4Text" >
  <xs:restriction base="xs:string" >
    <xs:whiteSpace value="collapse" />
    <xs:minLength value="4" />
    <xs:maxLength value="4" />
  </xs:restriction>
</xs:simpleType>
```

CollateralisationType1Code- CollateralisationType1Code (simple type)

Description Specifies the type of collateral agreement between two parties.

Type Derived from: xs:string

Format	Code	Description
	FC	FullyCollateralised
	OC	OneWayCollateralised
	PC	PartiallyCollateralised
	U	Uncollateralised

Source

```
<xs:simpleType name="CollateralisationType1Code" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="FC" />
    <xs:enumeration value="OC" />
    <xs:enumeration value="PC" />
    <xs:enumeration value="U" />
  </xs:restriction>
</xs:simpleType>
```

CommodityBase- CommodityBase (simple type)

Description Commodity base
Type Derived from: xs:string

Format	Code	Description
	AG	AG
	EN	EN
	FR	FR
	ME	ME
	IN	IN
	EV	EV
	EX	EX
	OT	OT

Source

```

<xs:simpleType name="CommodityBase" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="AG" />
    <xs:enumeration value="EN" />
    <xs:enumeration value="FR" />
    <xs:enumeration value="ME" />
    <xs:enumeration value="IN" />
    <xs:enumeration value="EV" />
    <xs:enumeration value="EX" />
    <xs:enumeration value="OT" />
  </xs:restriction>
</xs:simpleType>

```

CommodityDetails- CommodityDetails (simple type)

Description Commodity details

Type Derived from: xs:string

Format	Code	Description
	GO	GO
	DA	DA
	LI	LI
	FO	FO
	SO	SO
	SF	SF
	OT	OT
	OI	OI
	NG	NG
	CO	CO
	EL	EL

IE	IE
DR	DR
WT	WT
PR	PR
NP	NP
WE	WE
EM	EM

Source

```

<xs:simpleType name="CommodityDetails" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="GO" />
    <xs:enumeration value="DA" />
    <xs:enumeration value="LI" />
    <xs:enumeration value="FO" />
    <xs:enumeration value="SO" />
    <xs:enumeration value="SF" />
    <xs:enumeration value="OT" />
    <xs:enumeration value="OI" />
    <xs:enumeration value="NG" />
    <xs:enumeration value="CO" />
    <xs:enumeration value="EL" />
    <xs:enumeration value="IE" />
    <xs:enumeration value="DR" />
    <xs:enumeration value="WT" />
    <xs:enumeration value="PR" />
    <xs:enumeration value="NP" />
    <xs:enumeration value="WE" />
    <xs:enumeration value="EM" />
  </xs:restriction>
</xs:simpleType>

```

CommodityTrade- Commodities and emission allowances (complex type)

Description Commodities and emission allowances

- Components**
- [CmmdtyBase](#)
 - [CmmdtyDtls{0,1}](#)
 - [DlvryPtOrZone{0,unbounded}](#)
 - [IntrCnnctnPt{0,1}](#)
 - [LdTp{0,1}](#)
 - [DlvryAttr{0,unbounded}](#)

Source

```

<xs:complexType name="CommodityTrade" >
  <xs:sequence >
    <xs:element name="CmmdtyBase" type="CommodityBase" />
    <xs:element name="CmmdtyDtls" type="CommodityDetails" minOccurs="0" />
    <xs:element name="DlvryPtOrZone" type="Max16Text" minOccurs="0" maxOccurs="unbounded" />
    <xs:element name="IntrCnnctnPt" type="Max16Text" minOccurs="0" maxOccurs="1" />
    <xs:element name="LdTp" type="EnergyLoadType1Code" minOccurs="0" maxOccurs="1" />
    <xs:element name="DlvryAttr" type="EnergyDeliveryAttribute3__1" minOccurs="0" maxOccurs="unbounded" />
  </xs:sequence>
</xs:complexType>

```

CommodityTrade/CmmdtyBase- Commodity base (element)

Description Commodity base

Type [CommodityBase](#)

Source <xs:element name="CmmdtyBase" type="CommodityBase" />

CommodityTrade/CmmdtyDtls- Commodity details (element)

Description Commodity details

Type [CommodityDetails](#)

Source <xs:element name="CmmdtyDtls" type="CommodityDetails" minOccurs="0" />

CommodityTrade/DlvryPtOrZone- DeliveryPointOrZone (element)

Description Indicates the delivery point(s) of market area(s) for energy derivative contracts.

Type [Max16Text](#)

Source <xs:element name="DlvryPtOrZone" type="Max16Text" minOccurs="0" maxOccurs="unbounded" />

CommodityTrade/IntrCnnctnPt- InterConnectionPoint (element)

Description Identification of the border(s) or border point(s) of a transportation contract.

Type [Max16Text](#)

Source <xs:element name="IntrCnnctnPt" type="Max16Text" minOccurs="0" maxOccurs="1" />

CommodityTrade/LdTp- LoadType (element)

Description Identification of the delivery profile.

Type [EnergyLoadType1Code](#)

Source <xs:element name="LdTp" type="EnergyLoadType1Code" minOccurs="0" maxOccurs="1" />

CommodityTrade/DlvryAttr- DeliveryAttribute (element)

Description Attributes related to delivery of derivative contracts.

Type [EnergyDeliveryAttribute3__1](#)

Source <xs:element name="DlvryAttr" type="EnergyDeliveryAttribute3__1" minOccurs="0" maxOccurs="unbounded" />

CommonTradeDataReport17__1- CommonTradeDataReport17__1 (complex type)

Description Information related to contract and transaction details.

Components [CtrctData](#)
[TxData](#)

Source

```
<xs:complexType name="CommonTradeDataReport17__1" >
  <xs:sequence >
    <xs:element name="CtrctData" type="ContractType3__1" />
    <xs:element name="TxData" type="TradeTransaction10__1" />
  </xs:sequence>
</xs:complexType>
```

CommonTradeDataReport17__1/CtrctData- ContractData (element)

Description Data related to a trade contract.

Type [ContractType3__1](#)

Source

```
<xs:element name="CtrctData" type="ContractType3__1" />
```

CommonTradeDataReport17__1/TxData- TransactionData (element)

Description Data related to a trade transaction.

Type [TradeTransaction10__1](#)

Source

```
<xs:element name="TxData" type="TradeTransaction10__1" />
```

ContractType3__1- ContractType3__1 (complex type)

Description Information related to contract attributes.

Components [CtrctTp{0,1}](#)
[AsstClss{0,1}](#)
[CtrctDtls](#)

Source

```
<xs:complexType name="ContractType3__1" >
  <xs:sequence >
    <xs:element name="CtrctTp" type="FinancialInstrumentContractType2Code" minOccurs="0" />
    <xs:element name="AsstClss" type="ProductType4Code__1" minOccurs="0" />
    <xs:element name="CtrctDtls" type="ContractDetails_TR_N" />
  </xs:sequence>
</xs:complexType>
```

ContractType3__1/CtrctTp- ContractType (element)

Description Classification of information according to contract type.

Type [FinancialInstrumentContractType2Code](#)

Source

```
<xs:element name="CtrctTp" type="FinancialInstrumentContractType2Code" minOccurs="0" />
```


ContractType3__1/AsstCls- AssetClass (element)

Description Specifies the classification according to the asset class of the contract.

Type [ProductType4Code__1](#)

Source `<xs:element name="AsstCls" type="ProductType4Code__1" minOccurs="0" />`

ContractType3__1/CtrctDtls- ContractDetails (element)

Description Contract details.

Type [ContractDetails_TR_N](#)

Source `<xs:element name="CtrctDtls" type="ContractDetails_TR_N" />`

ContractDetails_TR_N- ContractDetails (complex type)

Description Information related to contract attributes.

Components [PdctClsfctn](#){0,1}
[PdctId](#){0,1}
[UndrlygInstrm](#){0,1}
[TechUndrlyg](#){0,1}
[NtnlCcyFrstLeg](#){1,1}
[NtnlCcyScndLeg](#){0,1}
[DlvrlCcy](#){0,1}

Source `<xs:complexType name="ContractDetails_TR_N" >
<xs:sequence >
<xs:element name="PdctClsfctn" type="ProductClassification1Choice" minOccurs="0" />
<xs:element name="PdctId" type="SecurityIdentification18Choice__1" minOccurs="0" maxOccurs="1" />
<xs:element name="UndrlygInstrm" type="SecurityIdentification19Choice__2" minOccurs="0" maxOccurs="1" />
<xs:element name="TechUndrlyg" type="Max50Text" minOccurs="0" maxOccurs="1" />
<xs:element name="NtnlCcyFrstLeg" type="ActiveCurrencyCode" maxOccurs="1" />
<xs:element name="NtnlCcyScndLeg" type="ActiveCurrencyCode" minOccurs="0" maxOccurs="1" />
<xs:element name="DlvrlCcy" type="ActiveCurrencyCode" minOccurs="0" maxOccurs="1" />
</xs:sequence>
</xs:complexType>`

ContractDetails_TR_N/PdctClsfctn- ProductClassification (element)

Description Specifies the classification of the derivative product.

Type [ProductClassification1Choice](#)

Source `<xs:element name="PdctClsfctn" type="ProductClassification1Choice" minOccurs="0" />`

ContractDetails_TR_N/PdctId- ProductIdentification (element)

Description Specifies the identification of the derivative product.

Type [SecurityIdentification18Choice__1](#)

Source <xs:element name="PdctId" type="SecurityIdentification18Choice__1" minOccurs="0" maxOccurs="1" />

ContractDetails_TR_N/UndrlygInstrm- UnderlyingInstrument (element)

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

Type [SecurityIdentification19Choice__2](#)

Source <xs:element name="UndrlygInstrm" type="SecurityIdentification19Choice__2" minOccurs="0" maxOccurs="1" />

ContractDetails_TR_N/TechUndrlyg- Technical underlying (element)

Description Technical underlying

Type [Max50Text](#)

Source <xs:element name="TechUndrlyg" type="Max50Text" minOccurs="0" maxOccurs="1" />

ContractDetails_TR_N/NtnlCcyFrstLeg- NotionalCurrencyFirstLeg (element)

Description Currency of the notional amount. Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Type [ActiveCurrencyCode](#)

Source <xs:element name="NtnlCcyFrstLeg" type="ActiveCurrencyCode" maxOccurs="1" />

ContractDetails_TR_N/NtnlCcyScndLeg- NotionalCurrencySecondLeg (element)

Description Other currency of the notional amount. Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Type [ActiveCurrencyCode](#)

Source <xs:element name="NtnlCcyScndLeg" type="ActiveCurrencyCode" minOccurs="0" maxOccurs="1" />

ContractDetails_TR_N/DlvrblCcy- DeliverableCurrency (element)

Description Specifies the currency to be delivered.

Type [ActiveCurrencyCode](#)

Source <xs:element name="DlvrblCcy" type="ActiveCurrencyCode" minOccurs="0" maxOccurs="1" />

ContractValuationData_TR_N- ContractValuationData2__1 (complex type)

Description Information related to contract valuation.

Components [CtrctVal](#)
[TmStmp](#)
[Tp](#)

Source

```
<xs:complexType name="ContractValuationData_TR_N" >
  <xs:sequence >
    <xs:element name="CtrctVal" type="ActiveCurrencyAnd20AmountN" />
    <xs:element name="TmStmp" type="ISONormalisedDateTime" />
    <xs:element name="Tp" type="ValuationType1Code" />
  </xs:sequence>
</xs:complexType>
```

ContractValuationData_TR_N/CtrctVal- ContractValue (element)

Description Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012. The CCP's valuation to be used for a cleared trade.

Type [ActiveCurrencyAnd20AmountN](#)

Source

```
<xs:element name="CtrctVal" type="ActiveCurrencyAnd20AmountN" />
```

ContractValuationData_TR_N/TmStmp- TimeStamp (element)

Description Date and time of the last valuation. Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Type [ISONormalisedDateTime](#)

Source

```
<xs:element name="TmStmp" type="ISONormalisedDateTime" />
```

ContractValuationData_TR_N/Tp- Type (element)

Description Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Type [ValuationType1Code](#)

Source

```
<xs:element name="Tp" type="ValuationType1Code" />
```

CounterpartySpecificData_TR_N- CounterpartySpecificData (complex type)

Description Data related specifically to counterparty.

Components [CtrPty](#)
[Valtn{0,1}](#)
[Coll{0,1}](#)

Source

```
<xs:complexType name="CounterpartySpecificData_TR_N" >
  <xs:sequence >
    <xs:element name="CtrPty" type="Counterparty_TR_N" />
    <xs:element name="Valtn" type="ContractValuationData_TR_N" minOccurs="0" maxOccurs="1" />
    <xs:element name="Coll" type="TradeCollateralReport_TR_N" minOccurs="0" maxOccurs="1" />
  </xs:sequence>
```

</xs:complexType>

CounterpartySpecificData_TR_N/CtrPty- Counterparty (element)

Description Data specific to counterparties of the reported transaction/position.

Type [Counterparty_TR_N](#)

Source <xs:element name="CtrPty" type="Counterparty_TR_N" />

CounterpartySpecificData_TR_N/Valtn- Valuation (element)

Description Data specific to the valuation of the transaction.

Type [ContractValuationData_TR_N](#)

Source <xs:element name="Valtn" type="ContractValuationData_TR_N" minOccurs="0" maxOccurs="1" />

CounterpartySpecificData_TR_N/Coll- Collateral (element)

Description Information related to collateral agreement existing between counterparties.

Type [TradeCollateralReport_TR_N](#)

Source <xs:element name="Coll" type="TradeCollateralReport_TR_N" minOccurs="0" maxOccurs="1" />

Counterparty_TR_N- CounterpartyTR (complex type)

Description Information related to counterparty identification.

Components [RptgCtrPtyId](#)
[CtrPtySd](#)
[Sctr](#){0,unbounded}
[Ntr](#)
[Brkr](#){0,1}
[ClrMmb](#){0,1}
[Bnfcry](#){1,1}
[TradgCpcty](#){0,1}
[CmmrclActvty](#){0,1}
[ClrTrshld](#){0,1}
[OthrCtrPty](#)

Source <xs:complexType name="Counterparty_TR_N" >
<xs:sequence >
<xs:element name="RptgCtrPtyId" type="Max20Text" />
<xs:element name="CtrPtySd" type="OptionParty1Code" />
<xs:element name="Sctr" type="Max53Text" minOccurs="0" maxOccurs="unbounded" />
<xs:element name="Ntr" type="CounterpartyTradeNature_TR" />
<xs:element name="Brkr" type="LEIIdentifier" minOccurs="0" maxOccurs="1" />
<xs:element name="ClrMmb" type="LEIIdentifier" minOccurs="0" maxOccurs="1" />
<xs:element name="Bnfcry" type="OrganisationIdentification3Choice__1" maxOccurs="1" />
<xs:element name="TradgCpcty" type="TradingCapacity7Code" minOccurs="0" />

```

<xs:element name="CmmrclActvty" type="YesNoIndicator" minOccurs="0" maxOccurs="1" />
<xs:element name="ClrTrshld" type="YesNoIndicator" minOccurs="0" maxOccurs="1" />
<xs:element name="OthrCtrPty" type="CounterpartyOther_TR_N" />
</xs:sequence>
</xs:complexType>

```

Counterparty_TR_N/RptgCtrPtyId- Identification (element)

Description Unique code identifying the reporting counterparty of the contract.

Type [Max20Text](#)

Source <xs:element name="RptgCtrPtyId" type="Max20Text" />

Counterparty_TR_N/CtrPtySd- CounterpartySide (element)

Description Identifies whether the reporting counterparty is a buyer or a seller.

Type [OptionParty1Code](#)

Source <xs:element name="CtrPtySd" type="OptionParty1Code" />

Counterparty_TR_N/Sctr- Sector (element)

Description Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Type [Max53Text](#)

Source <xs:element name="Sctr" type="Max53Text" minOccurs="0" maxOccurs="unbounded" />

Counterparty_TR_N/Ntr- Nature (element)

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

Type [CounterpartyTradeNature_TR](#)

Source <xs:element name="Ntr" type="CounterpartyTradeNature_TR" />

Counterparty_TR_N/Brkr- Broker (element)

Description Identification of the broker as an intermediary for the reporting counterparty.

Type [LEIIdentifier](#)

Source <xs:element name="Brkr" type="LEIIdentifier" minOccurs="0" maxOccurs="1" />

Counterparty_TR_N/ClrMmb- ClearingMember (element)

Description Identification of the clearing member in the case where the trade is cleared.

Type [LEIIdentifier](#)

Source <xs:element name="ClrMmb" type="LEIIdentifier" minOccurs="0" maxOccurs="1" />

Counterparty_TR_N/Bnfcry- Beneficiary (element)

Description Identification of the beneficiary who is subject to the rights and obligations arising from the contract.

Type [OrganisationIdentification3Choice__1](#)

Source <xs:element name="Bnfcry" type="OrganisationIdentification3Choice__1" maxOccurs="1" />

Counterparty_TR_N/TradgCpcty- TradingCapacity (element)

Description Identifies the trading capacity of the seller.

Type [TradingCapacity7Code](#)

Source <xs:element name="TradgCpcty" type="TradingCapacity7Code" minOccurs="0" />

Counterparty_TR_N/CmmrclActvty- CommercialActivity (element)

Description Directly linked to commercial activity or treasury financing

Type [YesNoIndicator](#)

Source <xs:element name="CmmrclActvty" type="YesNoIndicator" minOccurs="0" maxOccurs="1" />

Counterparty_TR_N/ClrTrshld- Clearing treshhold (element)

Description Clearing treshhold

Type [YesNoIndicator](#)

Source <xs:element name="ClrTrshld" type="YesNoIndicator" minOccurs="0" maxOccurs="1" />

Counterparty_TR_N/OthrCtrPty- OtherCounterparty (element)

Description Definition of the other counterparty in the transaction.

Type [CounterpartyOther_TR_N](#)

Source <xs:element name="OthrCtrPty" type="CounterpartyOther_TR_N" />

CounterpartyOther_TR_N- Counterparty2__1 (complex type)

Description Information related to counterparty identification.

Components [Id](#)
[Ctry](#)
[EMIROblgtn](#)

Source

```
<xs:complexType name="CounterpartyOther_TR_N" >
  <xs:sequence >
    <xs:element name="Id" type="OrganisationIdentification3Choice__2" />
    <xs:element name="Ctry" type="CountryCode" />
    <xs:element name="EMIROblgtn" type="YesNoIndicator" />
  </xs:sequence>
</xs:complexType>
```

CounterpartyOther_TR_N/Id- Identification (element)

Description Unique code identifying the other counterparty of the contract. Usage: This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

Type [OrganisationIdentification3Choice__2](#)

Source

```
<xs:element name="Id" type="OrganisationIdentification3Choice__2" />
```

CounterpartyOther_TR_N/Ctry- Country (element)

Description The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.

Type [CountryCode](#)

Source

```
<xs:element name="Ctry" type="CountryCode" />
```

CounterpartyOther_TR_N/EMIROblgtn- Subject to EMIR regulation obligation (element)

Description Is the other counterparty subject to the EMIR regulation reporting obligation?

Type [YesNoIndicator](#)

Source

```
<xs:element name="EMIROblgtn" type="YesNoIndicator" />
```

CounterpartyTradeNature_TR- CounterpartyTradeNature (simple type)

Description Nature of the reporting counterparty's company activities.

Type Derived from: xs:string

Format	Code	Description
	F	FinancialInstitution

N	NonFinancialInstitution
C	CentralCounterParty
O	COther

Source

```
<xs:simpleType name="CounterpartyTradeNature_TR" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="F" />
    <xs:enumeration value="N" />
    <xs:enumeration value="C" />
    <xs:enumeration value="O" />
  </xs:restriction>
</xs:simpleType>
```

CountryCode- CountryCode (simple type)

Description 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 Derived from: xs:string

Format xs:pattern=[A-Z]{2,2}

Source

```
<xs:simpleType name="CountryCode" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z]{2,2}" />
  </xs:restriction>
</xs:simpleType>
```

CountrySubDivisionCode- CountrySubDivisionCode (simple type)

Description Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type Derived from: xs:string

Format xs:pattern=[A-Z]{2,2}\-[0-9A-Z]{1,3}

Source

```
<xs:simpleType name="CountrySubDivisionCode" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z]{2,2}\-[0-9A-Z]{1,3}" />
  </xs:restriction>
</xs:simpleType>
```

CreditDerivative_TR- CreditDerivative (complex type)

Description Information related specifically to credit derivatives attributes.

Components [Snrty](#)
[RefPty](#){0,1}
[PmtFrqcy](#)
[ClctnBsis](#){1,1}

[Srs{0,1}](#)
[Vrsn{0,1}](#)
[IndxFctr{0,1}](#)
[Trch](#)
[AttchmntPt{0,1}](#)
[DtchmntPt{0,1}](#)

Source

```
<xs:complexType name="CreditDerivative_TR" >  
  <xs:sequence >  
    <xs:element name="Snrty" type="DebtInstrumentSeniorityType2Code" />  
    <xs:element name="RefPty" type="ReferenceParty" minOccurs="0" maxOccurs="1" />  
    <xs:element name="PmtFrqcy" type="Frequency8Code" />  
    <xs:element name="ClctnBsis" type="ESMADayCount" maxOccurs="1" />  
    <xs:element name="Srs" type="ESMAPositiveInteger5" minOccurs="0" maxOccurs="1" />  
    <xs:element name="Vrsn" type="ESMAPositiveInteger5" minOccurs="0" maxOccurs="1" />  
    <xs:element name="IndxFctr" type="PercentageRate" minOccurs="0" maxOccurs="1" />  
    <xs:element name="Trch" type="TrancheIndicator" />  
    <xs:element name="AttchmntPt" type="PercentageRate" minOccurs="0" maxOccurs="1" />  
    <xs:element name="DtchmntPt" type="PercentageRate" minOccurs="0" maxOccurs="1" />  
  </xs:sequence>  
</xs:complexType>
```

CreditDerivative_TR/Snrty- Seniority (element)

Description Classification of seniority in case of contract on index or on a single name entity.

Type [DebtInstrumentSeniorityType2Code](#)

Source <xs:element name="Snrty" type="DebtInstrumentSeniorityType2Code" />

CreditDerivative_TR/RefPty- ReferenceParty (element)

Description Designation of the underlying reference obligation.

Type [ReferenceParty](#)

Source <xs:element name="RefPty" type="ReferenceParty" minOccurs="0" maxOccurs="1" />

CreditDerivative_TR/PmtFrqcy- PaymentFrequency (element)

Description Frequency of payment of the interest rate or coupon.

Type [Frequency8Code](#)

Source <xs:element name="PmtFrqcy" type="Frequency8Code" />

CreditDerivative_TR/ClctnBsis- CalculationBasis (element)

Description Calculation basis of the interest rate, such as Act/360.

Type [ESMADayCount](#)

Source <xs:element name="ClctnBsis" type="ESMADayCount" maxOccurs="1" />

CreditDerivative_TR/Srs- Series (element)

Description Indicates the series number of the composition of the index if applicable.

Type [ESMAPositiveInteger5](#)

Source <xs:element name="Srs" type="ESMAPositiveInteger5" minOccurs="0" maxOccurs="1" />

CreditDerivative_TR/Vrsn- Version (element)

Description New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Type [ESMAPositiveInteger5](#)

Source <xs:element name="Vrsn" type="ESMAPositiveInteger5" minOccurs="0" maxOccurs="1" />

CreditDerivative_TR/IndxFctr- IndexFactor (element)

Description Factor to apply to the actual notional to adjust it to all the previous credit events in the index series. Usage: The figure varies between 0 and 100.

Type [PercentageRate](#)

Source <xs:element name="IndxFctr" type="PercentageRate" minOccurs="0" maxOccurs="1" />

CreditDerivative_TR/Trch- Tranche (element)

Description Indicates whether the derivative contract is tranced or not.

Type [TrancheIndicator](#)

Source <xs:element name="Trch" type="TrancheIndicator" />

CreditDerivative_TR/AttchmntPt- AttachmentPoint (element)

Description Indicates the point at which losses in the pool will attach to a particular tranche.

Type [PercentageRate](#)

Source <xs:element name="AttchmntPt" type="PercentageRate" minOccurs="0" maxOccurs="1" />

CreditDerivative_TR/DtchmntPt- DetachmentPoint (element)

Description Indicates the point beyond which losses do not affect the particular tranche.

Type [PercentageRate](#)

Source <xs:element name="DtchmntPt" type="PercentageRate" minOccurs="0" maxOccurs="1" />

CurrencyExchange10__1- CurrencyExchange10__1 (complex type)

Description Describes the details of the currency exchange.

Components [DlvrlCrossCcy](#){0,1}
[XchgRate](#){0,1}
[FwdXchgRate](#){0,1}
[XchgRateBsis](#)

Source

```
<xs:complexType name="CurrencyExchange10__1" >
  <xs:sequence >
    <xs:element name="DlvrlCrossCcy" type="ActiveOrHistoricCurrencyCode" minOccurs="0" />
    <xs:element name="XchgRate" type="PercentageRate" minOccurs="0" />
    <xs:element name="FwdXchgRate" type="PercentageRate" minOccurs="0" />
    <xs:element name="XchgRateBsis" type="ExchangeRateBasis1" />
  </xs:sequence>
</xs:complexType>
```

CurrencyExchange10__1/DlvrlCrossCcy- DeliverableCrossCurrency (element)

Description Indicates the cross currency, if different from the currency of delivery.

Type [ActiveOrHistoricCurrencyCode](#)

Source

```
<xs:element name="DlvrlCrossCcy" type="ActiveOrHistoricCurrencyCode" minOccurs="0" />
```

CurrencyExchange10__1/XchgRate- ExchangeRate (element)

Description Factor used to convert an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Type [PercentageRate](#)

Source

```
<xs:element name="XchgRate" type="PercentageRate" minOccurs="0" />
```

CurrencyExchange10__1/FwdXchgRate- ForwardExchangeRate (element)

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

Type [PercentageRate](#)

Source

```
<xs:element name="FwdXchgRate" type="PercentageRate" minOccurs="0" />
```

CurrencyExchange10__1/XchgRateBsis- ExchangeRateBasis (element)

Description Indicates the quote base for the exchange rate.

Type [ExchangeRateBasis1](#)

Source

```
<xs:element name="XchgRateBsis" type="ExchangeRateBasis1" />
```

DateAndDateTimeChoice- Date and time (complex type)

Description Date and time

Components [Dt](#)
[DtTm](#)

Source

```
<xs:complexType name="DateAndDateTimeChoice" >
  <xs:sequence >
    <xs:choice >
      <xs:element name="Dt" type="ISODate" />
      <xs:element name="DtTm" type="ISODateTime" />
    </xs:choice>
  </xs:sequence>
</xs:complexType>
```

DateAndDateTimeChoice/Dt- Date (element)

Description Date

Type [ISODate](#)

Source

```
<xs:element name="Dt" type="ISODate" />
```

DateAndDateTimeChoice/DtTm- Date and time (element)

Description Date and time

Type [ISODateTime](#)

Source

```
<xs:element name="DtTm" type="ISODateTime" />
```

DebtInstrumentSeniorityType2Code- DebtInstrumentSeniorityType2Code (simple type)

Description Specifies the seniority type of a specific debt instrument.

Type Derived from: xs:string

Format	Code	Description
	SBOD	SubordinatedDebt
	SNDB	SeniorDebt
	OTHR	Other

Source

```
<xs:simpleType name="DebtInstrumentSeniorityType2Code" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="SBOD" />
    <xs:enumeration value="SNDB" />
    <xs:enumeration value="OTHR" />
  </xs:restriction>
</xs:simpleType>
```

DerivativeForeignExchange2- DerivativeForeignExchange2 (complex type)

Description Attributes of non-financial instrument of type foreign exchange as underlying.

Components [OthrNtnlCcy](#)

Source

```
<xs:complexType name="DerivativeForeignExchange2" >  
  <xs:sequence >  
    <xs:element name="OthrNtnlCcy" type="ActiveOrHistoricCurrencyCode" />  
  </xs:sequence>  
</xs:complexType>
```

DerivativeForeignExchange2/OthrNtnlCcy- OtherNotionalCurrency (element)

Description Underlying currency 2 of the currency pair (the currency 1 will be populated in the notional currency).

Type [ActiveOrHistoricCurrencyCode](#)

Source

```
<xs:element name="OthrNtnlCcy" type="ActiveOrHistoricCurrencyCode" />
```

DerivativeInterest2- DerivativeInterest2 (complex type)

Description Specifies a multi-leg interest derivative.

Components [OthrNtnlCcy](#)

Source

```
<xs:complexType name="DerivativeInterest2" >  
  <xs:sequence >  
    <xs:element name="OthrNtnlCcy" type="ActiveOrHistoricCurrencyCode" />  
  </xs:sequence>  
</xs:complexType>
```

DerivativeInterest2/OthrNtnlCcy- OtherNotionalCurrency (element)

Description Currency in which leg 2 of the contract is denominated, in case of multi-currency or cross-currency swaps. Currency in which leg 2 of the swap is denominated, in case of swaptions where the underlying swap is multi-currency.

Type [ActiveOrHistoricCurrencyCode](#)

Source

```
<xs:element name="OthrNtnlCcy" type="ActiveOrHistoricCurrencyCode" />
```

DurationType1Code_TR- DurationType1Code (simple type)

Description Specifies the duration of the delivery period.

Type Derived from: xs:string

Format	Code	Description
	Y	Year

W	Week
S	Season
Q	Quarter
M	Month
N	Minute
H	Hour
D	Day
O	Other

Source

```
<xs:simpleType name="DurationType1Code_TR" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="Y" />
    <xs:enumeration value="W" />
    <xs:enumeration value="S" />
    <xs:enumeration value="Q" />
    <xs:enumeration value="M" />
    <xs:enumeration value="N" />
    <xs:enumeration value="H" />
    <xs:enumeration value="D" />
    <xs:enumeration value="O" />
  </xs:restriction>
</xs:simpleType>
```

EICIdentifier- EICIdentifier (simple type)

Description Energy identification coding scheme.

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9\-]{16}

Source

```
<xs:simpleType name="EICIdentifier" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z0-9\-]{16}" />
  </xs:restriction>
</xs:simpleType>
```

EnergyDeliveryAttribute3__1- EnergyDeliveryAttribute3__1 (complex type)

Description Information related to energy derivatives attributes.

Components [DlvryIntrvl](#){0,1}
[DlvryPrd](#){0,1}
[Drtn](#){0,1}
[WkDay](#){0,1}
[DlvryCpcty](#){0,1}
[QtyUnit](#){0,1}
[PricTmlIntrvlQty](#){0,1}

Source

```
<xs:complexType name="EnergyDeliveryAttribute3__1" >
  <xs:sequence >
    <xs:element name="DlvryIntrvl" type="ESMANormalisedTime" minOccurs="0" maxOccurs="1" />
```

```

<xs:element name="DlvryPrd" type="Period10__1" minOccurs="0" maxOccurs="1" />
<xs:element name="Drtn" type="DurationType1Code_TR" minOccurs="0" maxOccurs="1" />
<xs:element name="WkDay" type="WeekDay1Code_TR" minOccurs="0" maxOccurs="1" />
<xs:element name="DlvryCpcty" type="Amount20_SimpleType_Negative" minOccurs="0" maxOccurs="1" />
<xs:element name="QtyUnit" type="EnergyQuantityUnit_TR" minOccurs="0" maxOccurs="1" />
<xs:element name="PricTmIntrvlQty" type="Amount20_SimpleType_Negative" minOccurs="0" maxOccurs="1"
/>
</xs:sequence>
</xs:complexType>

```

EnergyDeliveryAttribute3__1/DlvryIntrvl- DeliveryInterval (element)

Description Time interval for each block or shape.

Type [ESMANormalisedTime](#)

Source <xs:element name="DlvryIntrvl" type="ESMANormalisedTime" minOccurs="0" maxOccurs="1" />

EnergyDeliveryAttribute3__1/DlvryPrd- DeliveryPeriod (element)

Description Definition of delivery start datetime and end datetime.

Type [Period10__1](#)

Source <xs:element name="DlvryPrd" type="Period10__1" minOccurs="0" maxOccurs="1" />

EnergyDeliveryAttribute3__1/Drtn- Duration (element)

Description The duration of the delivery period.

Type [DurationType1Code_TR](#)

Source <xs:element name="Drtn" type="DurationType1Code_TR" minOccurs="0" maxOccurs="1" />

EnergyDeliveryAttribute3__1/WkDay- WeekDay (element)

Description Days of the week of the delivery.

Type [WeekDay1Code_TR](#)

Source <xs:element name="WkDay" type="WeekDay1Code_TR" minOccurs="0" maxOccurs="1" />

EnergyDeliveryAttribute3__1/DlvryCpcty- DeliveryCapacity (element)

Description Delivery capacity for each delivery interval specified.

Type [Amount20_SimpleType_Negative](#)

Source <xs:element name="DlvryCpcty" type="Amount20_SimpleType_Negative" minOccurs="0" maxOccurs="1" />

EnergyDeliveryAttribute3__1/QtyUnit- QuantityUnit (element)

Description Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

Type [EnergyQuantityUnit_TR](#)

Source `<xs:element name="QtyUnit" type="EnergyQuantityUnit_TR" minOccurs="0" maxOccurs="1" />`

EnergyDeliveryAttribute3__1/PricTmIntrvlQty- PriceTimeIntervalQuantity (element)

Description Indicates if applicable the price per quantity per delivery time interval.

Type [Amount20_SimpleType_Negative](#)

Source `<xs:element name="PricTmIntrvlQty" type="Amount20_SimpleType_Negative" minOccurs="0" maxOccurs="1" />`

EnergyLoadType1Code- EnergyLoadType1Code (simple type)

Description Specifies the energy delivery profile.

Type Derived from: xs:string

Format	Code	Description
	BL	BaseLoad
	GD	GasDay
	BH	HourAndBlockHours
	OP	Off-Peak
	OT	Other
	PL	PeakLoad
	SH	Shaped

Source `<xs:simpleType name="EnergyLoadType1Code" >
<xs:restriction base="xs:string" >
 <xs:enumeration value="BL" />
 <xs:enumeration value="GD" />
 <xs:enumeration value="BH" />
 <xs:enumeration value="OP" />
 <xs:enumeration value="OT" />
 <xs:enumeration value="PL" />
 <xs:enumeration value="SH" />
</xs:restriction>
</xs:simpleType>`

EnergyQuantityUnit_TR- EnergyQuantityUnit1Code (simple type)

Description Specifies an energy quantity unit.

Type	Derived from: xs:string	
Format	Code	Description
	Therm/d	ThermPerDay
	MWh/h	MWhPerHour
	MWh/d	MWhPerDay
	MW	MW
	MTherm/d	MThermPerDay
	cm/d	CMPerDay
	mcm/d	MCMPerDay
	KWh/h	KWhPerHour
	KWh/d	KWhPerDay
	KW	KW
	KTherm/d	KThermPerDay
	GWh/h	GWhPerHour
	GWh/d	GWhPerDay
	GW	GW

Source

```

<xs:simpleType name="EnergyQuantityUnit_TR" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="Therm/d" />
    <xs:enumeration value="MWh/h" />
    <xs:enumeration value="MWh/d" />
    <xs:enumeration value="MW" />
    <xs:enumeration value="MTherm/d" />
    <xs:enumeration value="cm/d" />
    <xs:enumeration value="mcm/d" />
    <xs:enumeration value="KWh/h" />
    <xs:enumeration value="KWh/d" />
    <xs:enumeration value="KW" />
    <xs:enumeration value="KTherm/d" />
    <xs:enumeration value="GWh/h" />
    <xs:enumeration value="GWh/d" />
    <xs:enumeration value="GW" />
  </xs:restriction>
</xs:simpleType>

```

ESMADayCount- ESMADayCount (simple type)

Description

Type	Derived from: xs:string
Format	xs:pattern=(Actual [0-9]{1,3})/(Actual [0-9]{1,3})
Source	<pre> <xs:simpleType name="ESMADayCount" > <xs:restriction base="xs:string" > <xs:pattern value="(Actual [0-9]{1,3})/(Actual [0-9]{1,3})" /> </xs:restriction> </xs:simpleType> </pre>

```
</xs:restriction>
</xs:simpleType>
```

ESMA_AlphanumericCapitalLettersMax50_Pattern- ESMA_AlphanumericCapitalLettersMax50_Pattern (simple type)

Description

Type Derived from: xs:string

Format xs:pattern=([A-Z][0-9]){1,50}

Source

```
<xs:simpleType name="ESMA_AlphanumericCapitalLettersMax50_Pattern" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="([A-Z][0-9]){1,50}" />
  </xs:restriction>
</xs:simpleType>
```

ESMA_AlphanumericMax52_Pattern- ESMA_AlphanumericMax52_Pattern (simple type)

Description

Type Derived from: xs:string

Format xs:pattern=([A-Z][0-9]){1,52}

Source

```
<xs:simpleType name="ESMA_AlphanumericMax52_Pattern" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="([A-Z][0-9]){1,52}" />
  </xs:restriction>
</xs:simpleType>
```

ESMA_Concat_Pattern- ESMA_Concat_Pattern (simple type)

Description

Type Derived from: xs:string

Format xs:pattern=CONCAT

Source

```
<xs:simpleType name="ESMA_Concat_Pattern" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="CONCAT" />
  </xs:restriction>
</xs:simpleType>
```

ESMA_AlphanumericAdditionalCharactersMax350_Pattern- ESMA_AlphanumericAdditionalCharactersMax350_Pattern (simple type)

Description

Type Derived from: xs:string

Format xs:pattern=([A-Z][0-9]|%|\?|#| \|+|/){1,350}

Source

```
<xs:simpleType name="ESMA_AlphanumericAdditionalCharactersMax350_Pattern" >
```

```

<xs:restriction base="xs:string" >
  <xs:pattern value="([A-Z][0-9]|%|\?|#|\+|/){1,350}" />
</xs:restriction>
</xs:simpleType>

```

ESMALongDecimalNumberMinExcl0- ESMALongDecimalNumberMinExcl0 (simple type)

Description Positive decimal number

Type Derived from: xs:decimal

Format fraction digits=11
no of characters=22
Min. value=0

Source <xs:simpleType name="ESMALongDecimalNumberMinExcl0" >
<xs:restriction base="xs:decimal" >
<xs:fractionDigits value="11" />
<xs:totalDigits value="22" />
<xs:minExclusive value="0" />
</xs:restriction>
</xs:simpleType>

ESMAMax35AlphaNumeric- ESMAMax35AlphaNumeric (simple type)

Description A string of up to 35 captial letters (A-Z) or numbers (0-9).

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9]{1,35}

Source <xs:simpleType name="ESMAMax35AlphaNumeric" >
<xs:restriction base="xs:string" >
<xs:pattern value="[A-Z0-9]{1,35}" />
</xs:restriction>
</xs:simpleType>

ESMAMax48AlphaNumericAdditionalCharactersAll- ESMAMax48AlphaNumericAdditionalCharactersAll (simple type)

Description A string of up to 48 captial letters (A-Z), numbers (0-9) or special characters ". ", "-".

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9\.-]{1,48}

Source <xs:simpleType name="ESMAMax48AlphaNumericAdditionalCharactersAll" >
<xs:restriction base="xs:string" >
<xs:pattern value="[A-Z0-9\.-]{1,48}" />
</xs:restriction>
</xs:simpleType>

ESMAMax50AlphaNumeric- ESMAMax50AlphaNumeric (simple type)

Description A string of up to 50 captial letters (A-Z) or numbers (0-9).

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9]{1,50}

Source

```
<xs:simpleType name="ESMAMax50AlphaNumeric" >  
  <xs:restriction base="xs:string" >  
    <xs:pattern value="[A-Z0-9]{1,50}" />  
  </xs:restriction>  
</xs:simpleType>
```

ESMAMax52AlphaNumeric- ESMAMax52AlphaNumeric (simple type)

Description A string of up to 52 captial letters (A-Z) or numbers (0-9).

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9]{1,52}

Source

```
<xs:simpleType name="ESMAMax52AlphaNumeric" >  
  <xs:restriction base="xs:string" >  
    <xs:pattern value="[A-Z0-9]{1,52}" />  
  </xs:restriction>  
</xs:simpleType>
```

ESMANormalisedTime- ESMANormalisedTime (simple type)

Description A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ).

Type Derived from: xs:time

Format xs:pattern=.*Z

Source

```
<xs:simpleType name="ESMANormalisedTime" >  
  <xs:restriction base="xs:time" >  
    <xs:pattern value=".*Z" />  
  </xs:restriction>  
</xs:simpleType>
```

ESMAPositiveInteger5- ESMAPositiveInteger5 (simple type)

Description Positive integer number of up to 5 digits.

Type Derived from: xs:decimal

Format
fraction digits=0
no of characters=5
Min. value=0

Source

```
<xs:simpleType name="ESMAPositiveInteger5" >  
  <xs:restriction base="xs:decimal" >  
    <xs:fractionDigits value="0" />  
    <xs:totalDigits value="5" />  
    <xs:minExclusive value="0" />  
  </xs:restriction>
```

</xs:simpleType>

ExchangeRateBasis1- ExchangeRateBasis1 (complex type)

Description Provides information about the terms of the foreign exchange transaction.

Components [BaseCcy](#)
[QtdCcy](#)

Source

```
<xs:complexType name="ExchangeRateBasis1" >  
  <xs:sequence >  
    <xs:element name="BaseCcy" type="ActiveCurrencyCode" />  
    <xs:element name="QtdCcy" type="ActiveCurrencyCode" />  
  </xs:sequence>  
</xs:complexType>
```

ExchangeRateBasis1/BaseCcy- BaseCurrency (element)

Description Currency in which the rate of exchange is expressed in a currency exchange. Usage: In the example one GBP equals xxxUSD, the unit currency is GBP.

Type [ActiveCurrencyCode](#)

Source

```
<xs:element name="BaseCcy" type="ActiveCurrencyCode" />
```

ExchangeRateBasis1/QtdCcy- QuotedCurrency (element)

Description Currency into which the base currency is converted, in a currency exchange.

Type [ActiveCurrencyCode](#)

Source

```
<xs:element name="QtdCcy" type="ActiveCurrencyCode" />
```

FinancialInstrumentContractType2Code- FinancialInstrumentContractType2Code (simple type)

Description Specifies the contract type of a derivate.

Type Derived from: xs:string

Format	Code	Description
	CD	ContractForDifference
	FR	ForwardRateAgreement
	FU	Futures
	FW	Forward
	OP	Option
	SB	SpreadBetting

SW	Swap
ST	Swaption
OT	Other

Source

```
<xs:simpleType name="FinancialInstrumentContractType2Code" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="CD" />
    <xs:enumeration value="FR" />
    <xs:enumeration value="FU" />
    <xs:enumeration value="FW" />
    <xs:enumeration value="OP" />
    <xs:enumeration value="SB" />
    <xs:enumeration value="SW" />
    <xs:enumeration value="ST" />
    <xs:enumeration value="OT" />
  </xs:restriction>
</xs:simpleType>
```

FinancialInstrumentQuantity24Choice__2- FinancialInstrumentQuantity24Choice__2 (complex type)

Description Choice between formats for the quantity of security.

Components [Unit](#)

Source

```
<xs:complexType name="FinancialInstrumentQuantity24Choice__2" >
  <xs:sequence >
    <xs:choice >
      <xs:element name="Unit" type="ESMALongDecimalNumberMinExcl0" />
    </xs:choice>
  </xs:sequence>
</xs:complexType>
```

FinancialInstrumentQuantity24Choice__2/Unit- Unit (element)

Description Quantity expressed as a number, such as a number of shares.

Type [ESMALongDecimalNumberMinExcl0](#)

Source

```
<xs:element name="Unit" type="ESMALongDecimalNumberMinExcl0" />
```

FixedRate_TR- FixedRate (complex type)

Description Fixed rate related information.

Components [Rate](#){1,1}
[DayCnt](#){1,1}
[PmtFrqcyTmPrd](#){0,1}
[PmtFrqcyMltplr](#){0,1}

Source

```
<xs:complexType name="FixedRate_TR" >
  <xs:sequence >
    <xs:element name="Rate" type="PercentageRate" maxOccurs="1" />
    <xs:element name="DayCnt" type="ESMADayCount" maxOccurs="1" />
    <xs:element name="PmtFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />
    <xs:element name="PmtFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />
  </xs:sequence>
</xs:complexType>
```

</xs:sequence>
</xs:complexType>

FixedRate_TR/Rate- Rate (element)

Description An indication of the fixed rate used.

Type [PercentageRate](#)

Source <xs:element name="Rate" type="PercentageRate" maxOccurs="1" />

FixedRate_TR/DayCnt- DayCount (element)

Description Actual number of days in the relevant fixed rate calculation period.

Type [ESMADayCount](#)

Source <xs:element name="DayCnt" type="ESMADayCount" maxOccurs="1" />

FixedRate_TR/PmtFrqcyTmPrd- PaymentFrequencyTimePeriod (element)

Description Payment frequency – time period.

Type [RateBasis1Code_TR](#)

Source <xs:element name="PmtFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />

FixedRate_TR/PmtFrqcyMltplr- PaymentFrequencyMultiplier (element)

Description Payment frequency – multiplier.

Type [Max3Number](#)

Source <xs:element name="PmtFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />

FloatingRate_TR- FloatingRate (complex type)

Description Floating rate related information.

Components [Rate](#){0,1}
[RefFrqcyTmPrd](#){0,1}
[RefFrqcyMltplr](#){0,1}
[PmtFrqcyTmPrd](#){0,1}
[PmtFrqcyMltplr](#){0,1}
[RstFrqcyTmPrd](#){0,1}
[RstFrqcyMltplr](#){0,1}

Source <xs:complexType name="FloatingRate_TR" >
<xs:sequence >
<xs:element name="Rate" type="Max25Text" minOccurs="0" maxOccurs="1" />
<xs:element name="RefFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />
<xs:element name="RefFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />
<xs:element name="PmtFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />

```

<xs:element name="PmtFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />
<xs:element name="RstFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />
<xs:element name="RstFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />
</xs:sequence>
</xs:complexType>

```

FloatingRate_TR/Rate- Rate (element)

Description Indication of the floating rate used.

Type [Max25Text](#)

Source <xs:element name="Rate" type="Max25Text" minOccurs="0" maxOccurs="1" />

FloatingRate_TR/RefFrqcyTmPrd- ReferenceTimePeriod (element)

Description Payment frequency – time period.

Type [RateBasis1Code_TR](#)

Source <xs:element name="RefFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />

FloatingRate_TR/RefFrqcyMltplr- ReferenceFrequencyMultiplier (element)

Description Payment frequency – multiplier.

Type [Max3Number](#)

Source <xs:element name="RefFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />

FloatingRate_TR/PmtFrqcyTmPrd- PaymentFrequencyTimePeriod (element)

Description Payment frequency – time period.

Type [RateBasis1Code_TR](#)

Source <xs:element name="PmtFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />

FloatingRate_TR/PmtFrqcyMltplr- PaymentFrequencyMultiplier (element)

Description Payment frequency – multiplier.

Type [Max3Number](#)

Source <xs:element name="PmtFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />

FloatingRate_TR/RstFrqcyTmPrd- ResetFrequencyTimePeriod (element)

Description Information related to reset of payment frequency - time period.

Type [RateBasis1Code_TR](#)

Source <xs:element name="RstFrqcyTmPrd" type="RateBasis1Code_TR" minOccurs="0" maxOccurs="1" />

FloatingRate_TR/RstFrqcyMltplr- ResetFrequencyMultiplier (element)

Description Information related to reset of payment frequency - multiplier.

Type [Max3Number](#)

Source `<xs:element name="RstFrqcyMltplr" type="Max3Number" minOccurs="0" maxOccurs="1" />`

FloatingRateIdentification1Choice- FloatingRateIdentification1Choice (complex type)

Description Identifies various types of floating rates

Components [Prtry](#)

Source `<xs:complexType name="FloatingRateIdentification1Choice" >
<xs:sequence >
<xs:choice >
<xs:element name="Prtry" type="Max35Text" />
</xs:choice >
</xs:sequence >
</xs:complexType >`

FloatingRateIdentification1Choice/Prtry- Proprietary (element)

Description Defines a floating rate which is not included in the list of predefined floating curves.

Type [Max35Text](#)

Source `<xs:element name="Prtry" type="Max35Text" />`

Frequency8Code- Frequency8Code (simple type)

Description Specifies the regularity of an event.

Type Derived from: xs:string

Format	Code	Description
	YEAR	Annual
	MIAN	SemiAnnual
	MNTH	Monthly
	QURT	Quarterly

Source `<xs:simpleType name="Frequency8Code" >
<xs:restriction base="xs:string" >
<xs:enumeration value="YEAR" />
<xs:enumeration value="MIAN" />
<xs:enumeration value="MNTH" />
<xs:enumeration value="QURT" />
</xs:restriction >
</xs:simpleType >`

GeneralInformation- General information (complex type)

Description General information

Components [RptgNtty](#){0,1}
[SndrMsgRef](#)
[ActnTp](#)
[Lvl](#)
[RepTmStmp](#)
[Lnk](#)

Source

```
<xs:complexType name="GeneralInformation" >
  <xs:sequence >
    <xs:element name="RptgNtty" type="LEIIdentifier" minOccurs="0" />
    <xs:element name="SndrMsgRef" type="Max16Text" />
    <xs:element name="ActnTp" type="Max1Text" />
    <xs:element name="Lvl" type="Max1Text" />
    <xs:element name="RepTmStmp" type="ISODateTime" />
    <xs:element name="Lnk" type="Linkages" />
  </xs:sequence>
</xs:complexType>
```

GeneralInformation/RptgNtty- Report submitting entity ID (element)

Description Report submitting entity ID

Type [LEIIdentifier](#)

Source

```
<xs:element name="RptgNtty" type="LEIIdentifier" minOccurs="0" />
```

GeneralInformation/SndrMsgRef- Sender message reference (element)

Description Sender message reference

Type [Max16Text](#)

Source

```
<xs:element name="SndrMsgRef" type="Max16Text" />
```

GeneralInformation/ActnTp- ActionType (element)

Description Action type as defined by ESMA

Type [Max1Text](#)

Source

```
<xs:element name="ActnTp" type="Max1Text" />
```

GeneralInformation/Lvl- Level (element)

Description Level

Type [Max1Text](#)

Source

```
<xs:element name="Lvl" type="Max1Text" />
```

GeneralInformation/RepTmStmp- ReportingTimestamp (element)

Description Reporting timestamp

Type [ISODateTime](#)

Source `<xs:element name="RepTmStmp" type="ISODateTime" />`

GeneralInformation/Lnk- Linkages (element)

Description Linkages to related messages

Type [Linkages](#)

Source `<xs:element name="Lnk" type="Linkages" />`

IdentificationNotAvailable- IdentificationNotAvailableCode (simple type)

Description Code stating that identification is not available.

Type Derived from: xs:string

Format

Code	Description
NA	NotAvailable

Source `<xs:simpleType name="IdentificationNotAvailable" >
<xs:restriction base="xs:string" >
<xs:enumeration value="NA" />
</xs:restriction>
</xs:simpleType>`

InterestRate11Choice__1- InterestRate11Choice__1 (complex type)

Description Choice between a fixed rate and a floating rate.

Components [Fxd](#)
[Fltg](#)

Source `<xs:complexType name="InterestRate11Choice__1" >
<xs:sequence >
<xs:choice >
<xs:element name="Fxd" type="FixedRate_TR" />
<xs:element name="Fltg" type="FloatingRate_TR" />
</xs:choice>
</xs:sequence>
</xs:complexType>`

InterestRate11Choice__1/Fxd- Fixed (element)

Description Attributes related specifically to fixed rate of an interest rate contract.

Type [FixedRate_TR](#)

Source `<xs:element name="Fxd" type="FixedRate_TR" />`

InterestRate11Choice__1/Fltg- Floating (element)

Description Attributes related specifically to floating rate of an interest rate contract.

Type [FloatingRate_TR](#)

Source `<xs:element name="Fltg" type="FloatingRate_TR" />`

InterestRateLegs4__1- InterestRateLegs4__1 (complex type)

Description Details related to interest rate attributes.

Components [FrstLeg](#){0,1}
[ScndLeg](#){0,1}

Source `<xs:complexType name="InterestRateLegs4__1" >
<xs:sequence >
 <xs:element name="FrstLeg" type="InterestRate11Choice__1" minOccurs="0" maxOccurs="1" />
 <xs:element name="ScndLeg" type="InterestRate11Choice__1" minOccurs="0" maxOccurs="1" />
</xs:sequence>
</xs:complexType>`

InterestRateLegs4__1/FrstLeg- FirstLeg (element)

Description Details concerning the rate in the first leg of an interest rate contract.

Type [InterestRate11Choice__1](#)

Source `<xs:element name="FrstLeg" type="InterestRate11Choice__1" minOccurs="0" maxOccurs="1" />`

InterestRateLegs4__1/ScndLeg- SecondLeg (element)

Description Details concerning the rate in the second leg of an interest rate contract.

Type [InterestRate11Choice__1](#)

Source `<xs:element name="ScndLeg" type="InterestRate11Choice__1" minOccurs="0" maxOccurs="1" />`

ISINOct2015Identifier- ISINOct2015Identifier (simple type)

Description 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 Derived from: `xs:string`

Format `xs:pattern="[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}`

Source `<xs:simpleType name="ISINOct2015Identifier" >
 <xs:restriction base="xs:string" >
 <xs:pattern value="[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}" />
 </xs:restriction>`

```
</xs:simpleType>
```

ISODate- ISODate (simple type)

Description 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 Derived from: xs:date

Format

Source

```
<xs:simpleType name="ISODate" >  
  <xs:restriction base="xs:date" >  
    </xs:restriction>  
  </xs:simpleType>
```

ISODateTime- ISODateTime (simple type)

Description an ISODateTime

Type Derived from: xs:dateTime

Format

Source

```
<xs:simpleType name="ISODateTime" >  
  <xs:restriction base="xs:dateTime" >  
    </xs:restriction>  
  </xs:simpleType>
```

ISONormalisedDateTime- ISONormalisedDateTime (simple type)

Description an ISODateTime whereby all timezoned dateTime values are UTC.

Type Derived from: xs:dateTime

Format xs:pattern=.*Z

Source

```
<xs:simpleType name="ISONormalisedDateTime" >  
  <xs:restriction base="xs:dateTime" >  
    <xs:pattern value=".*Z" />  
  </xs:restriction>  
  </xs:simpleType>
```

ISORestrictedYear- ISORestrictedYear (simple type)

Description Year represented by YYYY (ISO 8601)

Type Derived from: xs:gYear

Format Min. value=1900
Max. value=2099

Source

```
<xs:simpleType name="ISORestrictedYear" >  
  <xs:restriction base="xs:gYear" >  
    <xs:minInclusive value="1900" />  
    <xs:maxInclusive value="2099" />  
  </xs:restriction>  
  </xs:simpleType>
```

```
</xs:restriction>
</xs:simpleType>
```

KDPWDocument- KDPW_TR system message (complex type)

Description KDPW_TR system message

Attributes	Name	Description	Type
	Sndr	Senders KDPW institution code	KDPWMemberIdentifier
	Rcvr	Receivers KDPW institution code	KDPWMemberIdentifier

Components [trar.sts.001.04](#){1,10000}

Source

```
<xs:complexType name="KDPWDocument" >
  <xs:sequence >
    <xs:element name="trar.sts.001.04" type="trar.sts.001.04" maxOccurs="10000" />
  </xs:sequence>
  <xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" />
  <xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" />
</xs:complexType>
```

KDPWDocument/trar.sts.001.04- Report processing and registration message (element)

Description Report processing and registration message

Type [trar.sts.001.04](#)

Source <xs:element name="trar.sts.001.04" type="trar.sts.001.04" maxOccurs="10000" />

KDPWMax52AlphaNumericAdditionalCharacters-ESMAMax52AlphaNumericAdditionalCharacters (simple type)

Description A string of up to 52 captial letters (A-Z), numbers (0-9) or special characters ":", ".", "-", "_". Special characters not allowed at the beginning and at the end.

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9]{1}[A-Z0-9:\.\-_{0,50}[A-Z0-9]{1}[A-Z0-9]{1,52}

Source

```
<xs:simpleType name="KDPWMax52AlphaNumericAdditionalCharacters" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z0-9]{1}[A-Z0-9:\.\-_{0,50}[A-Z0-9]{1}[A-Z0-9]{1,52}" />
  </xs:restriction>
</xs:simpleType>
```

KDPWMemberIdentifier- KDPW institution code (simple type)

Description KDPW institution code

Type Derived from: xs:string

Format Min. length=4
Max. length=4

Source

```
<xs:simpleType name="KDPWMemberIdentifier" >
  <xs:restriction base="xs:string" >
    <xs:whiteSpace value="collapse" />
    <xs:minLength value="4" />
    <xs:maxLength value="4" />
  </xs:restriction>
</xs:simpleType>
```

LEIdentifier- LEIdentifier (simple type)

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

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9]{18,18}[0-9]{2,2}

Source

```
<xs:simpleType name="LEIdentifier" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z0-9]{18,18}[0-9]{2,2}" />
  </xs:restriction>
</xs:simpleType>
```

Linkages- Linkages (complex type)

Description Linkages to related messages

Components [PrvsSndrMsgRef](#)
[TradRefId](#){0,2}

Source

```
<xs:complexType name="Linkages" >
  <xs:sequence >
    <xs:element name="PrvsSndrMsgRef" type="Max16Text" />
    <xs:element name="TradRefId" type="TradeReference" minOccurs="0" maxOccurs="2" />
  </xs:sequence>
</xs:complexType>
```

Linkages/PrvsSndrMsgRef- PreviousReference (element)

Description Previous message reference

Type [Max16Text](#)

Source

```
<xs:element name="PrvsSndrMsgRef" type="Max16Text" />
```

Linkages/TradRefId- TradeReference (element)

Description Trade reference

Type [TradeReference](#)

Source

```
<xs:element name="TradRefId" type="TradeReference" minOccurs="0" maxOccurs="2" />
```

MasterAgreement_TR- MasterAgreement2 (complex type)

Description Information related to a master agreement.

Components [Tp](#){1,1}
[Vrsn](#){1,1}

Source

```
<xs:complexType name="MasterAgreement_TR" >
  <xs:sequence >
    <xs:element name="Tp" type="Max50Text" maxOccurs="1" />
    <xs:element name="Vrsn" type="ISORestrictedYear" maxOccurs="1" />
  </xs:sequence>
</xs:complexType>
```

MasterAgreement_TR/Tp- Type (element)

Description Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Type [Max50Text](#)

Source

```
<xs:element name="Tp" type="Max50Text" maxOccurs="1" />
```

MasterAgreement_TR/Vrsn- Version (element)

Description Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc)

Type [ISORestrictedYear](#)

Source

```
<xs:element name="Vrsn" type="ISORestrictedYear" maxOccurs="1" />
```

Max1Text- Max1Text (simple type)

Description Specifies a character string with a maximum length of 1 character.

Type Derived from: xs:string

Format Min. length=1
Max. length=1

Source

```
<xs:simpleType name="Max1Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="1" />
  </xs:restriction>
</xs:simpleType>
```

Max25Text- Max25Text (simple type)

Description Specifies a character string with a maximum length of 25 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=25

Source

```
<xs:simpleType name="Max25Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="25" />
  </xs:restriction>
</xs:simpleType>
```

Max35Text- Max35Text (simple type)

Description Specifies a character string with a maximum length of 35 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=35

Source

```
<xs:simpleType name="Max35Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="35" />
  </xs:restriction>
</xs:simpleType>
```

Max3Number- Max3Number (simple type)

Description Number (max 999) of objects represented as an integer.

Type Derived from: xs:decimal

Format fraction digits=0
no of characters=3

Source

```
<xs:simpleType name="Max3Number" >
  <xs:restriction base="xs:decimal" >
    <xs:fractionDigits value="0" />
    <xs:totalDigits value="3" />
  </xs:restriction>
</xs:simpleType>
```

Max2Text- Max2Text (simple type)

Description Specifies a character string with a maximum length of 2 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=2

Source

```
<xs:simpleType name="Max2Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="2" />
  </xs:restriction>
</xs:simpleType>
```

Max16Text- Max16Text (simple type)

Description Specifies a character string with a maximum length of 16 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=16

Source

```
<xs:simpleType name="Max16Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="16" />
  </xs:restriction>
</xs:simpleType>
```

Max20Text- Max20Text (simple type)

Description Specifies a character string with a maximum length of 20 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=20

Source

```
<xs:simpleType name="Max20Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="20" />
  </xs:restriction>
</xs:simpleType>
```

Max50Text- Max50Text (simple type)

Description Specifies a character string with a maximum length of 50 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=50

Source

```
<xs:simpleType name="Max50Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="50" />
  </xs:restriction>
</xs:simpleType>
```

Max52Text- Max52Text (simple type)

Description Specifies a character string with a maximum length of 52 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=52

Source

```
<xs:simpleType name="Max52Text" >
```

```

<xs:restriction base="xs:string" >
  <xs:minLength value="1" />
  <xs:maxLength value="52" />
</xs:restriction>
</xs:simpleType>

```

Max53Text- Max53Text (simple type)

Description Specifies a character string with a maximum length of 53 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=53

Source

```

<xs:simpleType name="Max53Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="53" />
  </xs:restriction>
</xs:simpleType>

```

Max140Text- Max140Text (simple type)

Description Specifies a character string with a maximum length of 140 characters.

Type Derived from: xs:string

Format Min. length=1
Max. length=140

Source

```

<xs:simpleType name="Max140Text" >
  <xs:restriction base="xs:string" >
    <xs:minLength value="1" />
    <xs:maxLength value="140" />
  </xs:restriction>
</xs:simpleType>

```

MICIdentifier- MICIdentifier (simple type)

Description Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type Derived from: xs:string

Format xs:pattern=[A-Z0-9]{4,4}

Source

```

<xs:simpleType name="MICIdentifier" >
  <xs:restriction base="xs:string" >
    <xs:pattern value="[A-Z0-9]{4,4}" />
  </xs:restriction>
</xs:simpleType>

```

Option_TR- Option (complex type)

Description Option or swaption related attributes.

Components [OptnTp](#)
 [OptnExrcStyle](#)
 [StrkPric](#)
 [MtrtyDtOfUndrlyg](#){0,1}

Source <xs:complexType name="Option_TR" >
 <xs:sequence >
 <xs:element name="OptnTp" type="OptionType_TR" />
 <xs:element name="OptnExrcStyle" type="OptionStyle_TR" />
 <xs:element name="StrkPric" type="SecuritiesTransactionPrice7Choice_TR_O" />
 <xs:element name="MtrtyDtOfUndrlyg" type="ISODate" minOccurs="0" maxOccurs="1" />
 </xs:sequence>
 </xs:complexType>

Option_TR/OptnTp- OptionType (element)

Description Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Type [OptionType_TR](#)

Source <xs:element name="OptnTp" type="OptionType_TR" />

Option_TR/OptnExrcStyle- OptionExerciseStyle (element)

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

Type [OptionStyle_TR](#)

Source <xs:element name="OptnExrcStyle" type="OptionStyle_TR" />

Option_TR/StrkPric- StrikePrice (element)

Description Predetermined price at which the holder will have to buy or sell the underlying instrument.

Type [SecuritiesTransactionPrice7Choice_TR_O](#)

Source <xs:element name="StrkPric" type="SecuritiesTransactionPrice7Choice_TR_O" />

Option_TR/MtrtyDtOfUndrlyg- MaturityDateOfUnderlying (element)

Description In case of swaptions, maturity date of the underlying swap.

Type [ISODate](#)

Source <xs:element name="MtrtyDtOfUndrlyg" type="ISODate" minOccurs="0" maxOccurs="1" />

OptionParty1Code- OptionParty1Code (simple type)

Description Specifies if a trade party is a buyer or a seller.

Type Derived from: xs:string

Format	Code	Description
	S	Seller
	B	Buyer

Source

```
<xs:simpleType name="OptionParty1Code" >  
  <xs:restriction base="xs:string" >  
    <xs:enumeration value="S" />  
    <xs:enumeration value="B" />  
  </xs:restriction>  
</xs:simpleType>
```

OptionType_TR- OptionTypeCode (simple type)

Description Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

Type Derived from: xs:string

Format	Code	Description
	C	Call
	P	Put
	O	Other

Source

```
<xs:simpleType name="OptionType_TR" >  
  <xs:restriction base="xs:string" >  
    <xs:enumeration value="C" />  
    <xs:enumeration value="P" />  
    <xs:enumeration value="O" />  
  </xs:restriction>  
</xs:simpleType>
```

OptionStyle_TR- OptionStyle6Code (simple type)

Description Specifies how an option can be exercised.

Type Derived from: xs:string

Format	Code	Description
	E	European
	B	Bermudan
	S	Asian
	A	American

AS	AS
BS	BS
ES	ES

Source

```
<xs:simpleType name="OptionStyle_TR" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="E" />
    <xs:enumeration value="B" />
    <xs:enumeration value="S" />
    <xs:enumeration value="A" />
    <xs:enumeration value="AS" />
    <xs:enumeration value="BS" />
    <xs:enumeration value="ES" />
  </xs:restriction>
</xs:simpleType>
```

OrganisationIdentification3Choice__1- OrganisationIdentification3Choice__1 (complex type)

Description Provides the identification of the organisation.

Components [LEI](#)
[ClntId](#)

Source

```
<xs:complexType name="OrganisationIdentification3Choice__1" >
  <xs:sequence >
    <xs:choice >
      <xs:element name="LEI" type="LEIIdentifier" />
      <xs:element name="ClntId" type="ESMAMax50AlphaNumeric" />
    </xs:choice>
  </xs:sequence>
</xs:complexType>
```

OrganisationIdentification3Choice__1/LEI- LEI (element)

Description Identification is done through the use of legal entity identifier code.

Type [LEIIdentifier](#)

Source <xs:element name="LEI" type="LEIIdentifier" />

OrganisationIdentification3Choice__1/ClntId- ClientIdentification (element)

Description Unique and unambiguous client identification of the organisation.

Type [ESMAMax50AlphaNumeric](#)

Source <xs:element name="ClntId" type="ESMAMax50AlphaNumeric" />

OrganisationIdentification3Choice__2- OrganisationIdentification3Choice__1 (complex type)

Description Provides the identification of the organisation.

Components [LEI](#)
[ClntId](#)

Source

```
<xs:complexType name="OrganisationIdentification3Choice__2" >
  <xs:sequence >
    <xs:choice >
      <xs:element name="LEI" type="Max20Text" />
      <xs:element name="ClntId" type="Max50Text" />
    </xs:choice>
  </xs:sequence>
</xs:complexType>
```

OrganisationIdentification3Choice__2/LEI- LEI (element)

Description Identification is done through the use of legal entity identifier code.

Type [Max20Text](#)

Source

```
<xs:element name="LEI" type="Max20Text" />
```

OrganisationIdentification3Choice__2/ClntId- ClientIdentification (element)

Description Unique and unambiguous client identification of the organisation.

Type [Max50Text](#)

Source

```
<xs:element name="ClntId" type="Max50Text" />
```

PercentageRate- PercentageRate (simple type)

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

Type Derived from: xs:decimal

Format fraction digits=10
no of characters=11

Source

```
<xs:simpleType name="PercentageRate" >
  <xs:restriction base="xs:decimal" >
    <xs:fractionDigits value="10" />
    <xs:totalDigits value="11" />
  </xs:restriction>
</xs:simpleType>
```

Period10__1- Period10__1 (complex type)

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

Components [FrDtTm](#)
[ToDtTm](#)

Source

```
<xs:complexType name="Period10__1" >
  <xs:sequence >
    <xs:element name="FrDtTm" type="ISONormalisedDateTime" />
    <xs:element name="ToDtTm" type="ISONormalisedDateTime" />
  </xs:sequence>
```

</xs:complexType>

Period10__1/FrDtTm- FromDateTime (element)

Description Date and time at which the range starts.

Type [ISONormalisedDateTime](#)

Source <xs:element name="FrDtTm" type="ISONormalisedDateTime" />

Period10__1/ToDtTm- ToDateTime (element)

Description Date and time at which the range ends.

Type [ISONormalisedDateTime](#)

Source <xs:element name="ToDtTm" type="ISONormalisedDateTime" />

PhysicalTransferType4Code- PhysicalTransferType4Code (simple type)

Description Specifies the asset delivery type when the financial instrument is settled.

Type Derived from: xs:string

Format	Code	Description
	P	Physical
	O	Optional
	C	Cash

Source <xs:simpleType name="PhysicalTransferType4Code" >
<xs:restriction base="xs:string" >
 <xs:enumeration value="P" />
 <xs:enumeration value="O" />
 <xs:enumeration value="C" />
</xs:restriction>
</xs:simpleType>

PlusOrMinusIndicator- PlusOrMinusIndicator (simple type)

Description Indicates a positive or negative value.

Type Derived from: xs:boolean

Format

Source <xs:simpleType name="PlusOrMinusIndicator" >
<xs:restriction base="xs:boolean" >
</xs:restriction>
</xs:simpleType>

ProductClassification1Choice- ProductClassification1Choice (complex type)

Description Type of relevant product classification.

Components [ClssfctnFinInstrm](#)
[UnqPdctldr](#)

Source

```
<xs:complexType name="ProductClassification1Choice" >
  <xs:sequence >
    <xs:choice >
      <xs:element name="ClssfctnFinInstrm" type="CFIOct2015Identifier" />
      <xs:element name="UnqPdctldr" type="ESMAMax52AlphaNumeric" />
    </xs:choice>
  </xs:sequence>
</xs:complexType>
```

**ProductClassification1Choice/ClssfctnFinInstrm-
ClassificationFinancialInstrument (element)**

Description ISO 10962 classification of financial instrument (CFI).

Type [CFIOct2015Identifier](#)

Source

```
<xs:element name="ClssfctnFinInstrm" type="CFIOct2015Identifier" />
```

ProductClassification1Choice/UnqPdctldr- UniqueProductIdentifier (element)

Description Unique and unambiguous identification of the product.

Type [ESMAMax52AlphaNumeric](#)

Source

```
<xs:element name="UnqPdctldr" type="ESMAMax52AlphaNumeric" />
```

ProductType4Code- ProductType4Code (simple type)

Description Specifies the underlying type of product or financial instrument.

Type Derived from: xs:string

Format	Code	Description
	CRDT	Credit
	CURR	Currency
	EQUI	Equity
	INTR	InterestRate
	COMM	Commodity
	OTHR	Other

Source

```
<xs:simpleType name="ProductType4Code" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="CRDT" />
    <xs:enumeration value="CURR" />
    <xs:enumeration value="EQUI" />
    <xs:enumeration value="INTR" />
    <xs:enumeration value="COMM" />
    <xs:enumeration value="OTHR" />
  </xs:restriction>
```

</xs:simpleType>

ProductType4Code__1- ProductType4Code__1 (simple type)

Description Specifies the underlying type of product or financial instrument.

Type Derived from: xs:string

Format	Code	Description
	CR	Credit
	CU	Currency
	EQ	Equity
	IR	InterestRate
	CO	Commodity

Source

```
<xs:simpleType name="ProductType4Code__1" >  
  <xs:restriction base="xs:string" >  
    <xs:enumeration value="CR" />  
    <xs:enumeration value="CU" />  
    <xs:enumeration value="EQ" />  
    <xs:enumeration value="IR" />  
    <xs:enumeration value="CO" />  
  </xs:restriction>  
</xs:simpleType>
```

RateBasis1Code_TR- RateBasis1Code (simple type)

Description Specifies a rate basis.

Type Derived from: xs:string

Format	Code	Description
	D	Days
	M	Months
	W	Weeks
	Y	Years

Source

```
<xs:simpleType name="RateBasis1Code_TR" >  
  <xs:restriction base="xs:string" >  
    <xs:enumeration value="D" />  
    <xs:enumeration value="M" />  
    <xs:enumeration value="W" />  
    <xs:enumeration value="Y" />  
  </xs:restriction>  
</xs:simpleType>
```

Reason- Reason (complex type)

Description Reason

Components [RsnCd{0,1}](#)
 [RsnTxt{0,1}](#)

Source <xs:complexType name="Reason" >
 <xs:sequence >
 <xs:element name="RsnCd" type="Code4Text" minOccurs="0" />
 <xs:element name="RsnTxt" type="Max140Text" minOccurs="0" />
 </xs:sequence>
 </xs:complexType>

Reason/RsnCd- ReasonCode (element)

Description Reason code

Type [Code4Text](#)

Source <xs:element name="RsnCd" type="Code4Text" minOccurs="0" />

Reason/RsnTxt- ReasonText (element)

Description Reason description

Type [Max140Text](#)

Source <xs:element name="RsnTxt" type="Max140Text" minOccurs="0" />

ReferenceParty- ReferenceParty (complex type)

Description Reference party

Components [LEI](#)
 [Ctry](#)
 [Ctry2](#)

Source <xs:complexType name="ReferenceParty" >
 <xs:sequence >
 <xs:choice >
 <xs:element name="LEI" type="LEIIdentifier" />
 <xs:element name="Ctry" type="CountryCode" />
 <xs:element name="Ctry2" type="CountrySubDivisionCode" />
 </xs:choice>
 </xs:sequence>
 </xs:complexType>

ReferenceParty/LEI- LEI (element)

Description LEI identifier

Type [LEIIdentifier](#)

Source <xs:element name="LEI" type="LEIIdentifier" />

ReferenceParty/Ctry- Country (element)

Description Country

Type [CountryCode](#)

Source <xs:element name="Ctry" type="CountryCode" />

ReferenceParty/Ctry2- CountrySubdivisionCode (element)

Description Country subdivision code ISO 3166-2.

Type [CountrySubDivisionCode](#)

Source <xs:element name="Ctry2" type="CountrySubDivisionCode" />

SecurityIdentification18Choice__1- SecurityIdentification18Choice__1 (complex type)

Description Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Components [ISIN](#)
[AltrntvInstrmId](#)

Source <xs:complexType name="SecurityIdentification18Choice__1" >
<xs:sequence >
 <xs:choice >
 <xs:element name="ISIN" type="ISINOct2015Identifier" />
 <xs:element name="AltrntvInstrmId" type="ESMAMax48AlphaNumericAdditionalCharactersAll" />
 </xs:choice>
</xs:sequence>
</xs:complexType>

SecurityIdentification18Choice__1/ISIN- ISIN (element)

Description 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 [ISINOct2015Identifier](#)

Source <xs:element name="ISIN" type="ISINOct2015Identifier" />

SecurityIdentification18Choice__1/AltrntvInstrmId- AlternativeInstrumentIdentification (element)

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

Type [ESMAMax48AlphaNumericAdditionalCharactersAll](#)

Source `<xs:element name="AltrntvInstrmId" type="ESMAMax48AlphaNumericAdditionalCharactersAll" />`

SecurityIdentification19Choice__2- SecurityIdentification19Choice__2 (complex type)

Description Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Components [ISIN](#)
[AltrntvInstrmId](#)
[UnqPdctldr](#)
[BsktCnstntnts](#){1,unbounded}
[Indx](#)
[IdNotAvlbl](#)

Source `<xs:complexType name="SecurityIdentification19Choice__2" >
<xs:sequence >
 <xs:choice >
 <xs:element name="ISIN" type="ISINOct2015Identifier" />
 <xs:element name="AltrntvInstrmId" type="ESMAMax48AlphaNumericAdditionalCharactersAll" />
 <xs:element name="UnqPdctldr" type="ESMAMax52AlphaNumeric" />
 <xs:element name="BsktCnstntnts" type="SecurityIdentification18Choice__1" minOccurs="1" maxOccurs="unbounded" />
 <xs:element name="Indx" type="SecurityIdentification20Choice" />
 <xs:element name="IdNotAvlbl" type="IdentificationNotAvailable" />
 </xs:choice >
</xs:sequence >
</xs:complexType >`

SecurityIdentification19Choice__2/ISIN- ISIN (element)

Description 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 [ISINOct2015Identifier](#)

Source `<xs:element name="ISIN" type="ISINOct2015Identifier" />`

SecurityIdentification19Choice__2/AltrntvInstrmId- AlternativeInstrumentIdentification (element)

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

Type [ESMAMax48AlphaNumericAdditionalCharactersAll](#)

Source <xs:element name="AltrntvlnstrmlId" type="ESMAMax48AlphaNumericAdditionalCharactersAll" />

SecurityIdentification19Choice__2/UnqPdctldr- UniqueProductIdentifier (element)

Description Identification through a Unique Product Identifier.

Type [ESMAMax52AlphaNumeric](#)

Source <xs:element name="UnqPdctldr" type="ESMAMax52AlphaNumeric" />

SecurityIdentification19Choice__2/BsktCnstnts- BasketConstituents (element)

Description Identification of constituents for basket of indexes.

Type [SecurityIdentification18Choice__1](#)

Source <xs:element name="BsktCnstnts" type="SecurityIdentification18Choice__1" minOccurs="1" maxOccurs="unbounded" />

SecurityIdentification19Choice__2/Indx- Index (element)

Description Indicates the index upon which the financial instrument is based.

Type [SecurityIdentification20Choice](#)

Source <xs:element name="Indx" type="SecurityIdentification20Choice" />

SecurityIdentification19Choice__2/IdNotAvlbl- IdentificationNotAvailable (element)

Description Indicates that underlying identification is not available.

Type [IdentificationNotAvailable](#)

Source <xs:element name="IdNotAvlbl" type="IdentificationNotAvailable" />

SecurityIdentification20Choice- SecurityIdentification20Choice (complex type)

Description Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Components [ISIN](#)
[Nm](#)

Source <xs:complexType name="SecurityIdentification20Choice" >
 <xs:sequence >
 <xs:choice >
 <xs:element name="ISIN" type="ISINOct2015Identifier" />
 <xs:element name="Nm" type="Max25Text" />
 </xs:choice >
 </xs:sequence >
</xs:complexType >

```
</xs:choice>
</xs:sequence>
</xs:complexType>
```

SecurityIdentification20Choice/ISIN- ISIN (element)

Description 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 [ISINOct2015Identifier](#)

Source <xs:element name="ISIN" type="ISINOct2015Identifier" />

SecurityIdentification20Choice/Nm- Name (element)

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

Type [Max25Text](#)

Source <xs:element name="Nm" type="Max25Text" />

SecuritiesTransactionPrice7Choice_TR- SecuritiesTransactionPrice7Choice__2 (complex type)

Description Choice to define the price of the securities transaction.

Components [MntryVal](#)
[Pctg](#)
[Yld](#)
[PdgPric](#)

Source <xs:complexType name="SecuritiesTransactionPrice7Choice_TR" >
<xs:sequence >
<xs:choice >
<xs:element name="MntryVal" type="ActiveOrHistoricCurrencyAnd20Amount_Negative" />
<xs:element name="Pctg" type="PercentageRate" />
<xs:element name="Yld" type="PercentageRate" />
<xs:element name="PdgPric" type="IdentificationNotAvailable" />
</xs:choice>
</xs:sequence>
</xs:complexType>

SecuritiesTransactionPrice7Choice_TR/MntryVal- MonetaryValue (element)

Description Indicates that price is expressed as a monetary value.

Type [ActiveOrHistoricCurrencyAnd20Amount_Negative](#)

Source <xs:element name="MntryVal" type="ActiveOrHistoricCurrencyAnd20Amount_Negative" />

SecuritiesTransactionPrice7Choice_TR/Pctg- Percentage (element)

Description Indicates that price is expressed as a rate, that is a percentage.

Type [PercentageRate](#)

Source <xs:element name="Pctg" type="PercentageRate" />

SecuritiesTransactionPrice7Choice_TR/Yld- Yield (element)

Description Indicates that price is expressed as a yield.

Type [PercentageRate](#)

Source <xs:element name="Yld" type="PercentageRate" />

SecuritiesTransactionPrice7Choice_TR/PdgPric- PendingPrice (element)

Description Indicates that price is currently not available, but pending.

Type [IdentificationNotAvailable](#)

Source <xs:element name="PdgPric" type="IdentificationNotAvailable" />

SecuritiesTransactionPrice7Choice_TR_O- SecuritiesTransactionPrice7Choice__2 (complex type)

Description Choice to define the price of the securities transaction.

Components [Unit](#)
[Pctg](#)
[Yld](#)
[PdgPric](#)

Source <xs:complexType name="SecuritiesTransactionPrice7Choice_TR_O" >
<xs:sequence >
<xs:choice >
<xs:element name="Unit" type="Amount20_SimpleType_Negative" />
<xs:element name="Pctg" type="PercentageRate" />
<xs:element name="Yld" type="PercentageRate" />
<xs:element name="PdgPric" type="IdentificationNotAvailable" />
</xs:choice >
</xs:sequence >
</xs:complexType >

SecuritiesTransactionPrice7Choice_TR_O/Unit- MonetaryValue (element)

Description Indicates that price is expressed as a monetary value.

Type [Amount20_SimpleType_Negative](#)

Source <xs:element name="Unit" type="Amount20_SimpleType_Negative" />

SecuritiesTransactionPrice7Choice_TR_O/Pctg- Percentage (element)

Description Indicates that price is expressed as a rate, that is a percentage.

Type [PercentageRate](#)

Source <xs:element name="Pctg" type="PercentageRate" />

SecuritiesTransactionPrice7Choice_TR_O/Yld- Yield (element)

Description Indicates that price is expressed as a yield.

Type [PercentageRate](#)

Source <xs:element name="Yld" type="PercentageRate" />

SecuritiesTransactionPrice7Choice_TR_O/PdgPric- PendingPrice (element)

Description Indicates that price is currently not available, but pending.

Type [IdentificationNotAvailable](#)

Source <xs:element name="PdgPric" type="IdentificationNotAvailable" />

Status- Status (complex type)

Description Status

Components [StsCd](#)
[Rsn{0,1}](#)

Source <xs:complexType name="Status" >
<xs:sequence >
 <xs:element name="StsCd" type="Code4Text" />
 <xs:element name="Rsn" type="Reason" minOccurs="0" />
</xs:sequence>
</xs:complexType>

Status/StsCd- StatusCode (element)

Description Status code

Type [Code4Text](#)

Source <xs:element name="StsCd" type="Code4Text" />

Status/Rsn- Reason (element)

Description Reason

Type [Reason](#)

Source `<xs:element name="Rsn" type="Reason" minOccurs="0" />`

TradeClearing_TR- TradeClearing (complex type)

Description Information related to the clearing of the contract

Components [ClrOblgtn](#){0,1}
[Clrd](#)
[ClrDtTm](#){0,1}
[CCP](#){0,1}
[IntraGrp](#){0,1}

Source

```
<xs:complexType name="TradeClearing_TR" >
  <xs:sequence >
    <xs:element name="ClrOblgtn" type="ClearingObligationCode" minOccurs="0" maxOccurs="1" />
    <xs:element name="Clrd" type="YesNoIndicator" />
    <xs:element name="ClrDtTm" type="ISONormalisedDateTime" minOccurs="0" />
    <xs:element name="CCP" type="LEIIdentifier" minOccurs="0" />
    <xs:element name="IntraGrp" type="YesNoIndicator" minOccurs="0" />
  </xs:sequence>
</xs:complexType>
```

TradeClearing_TR/ClrOblgtn- ClearingObligation (element)

Description Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Type [ClearingObligationCode](#)

Source `<xs:element name="ClrOblgtn" type="ClearingObligationCode" minOccurs="0" maxOccurs="1" />`

TradeClearing_TR/Clrd- Cleared (element)

Description Cleared

Type [YesNoIndicator](#)

Source `<xs:element name="Clrd" type="YesNoIndicator" />`

TradeClearing_TR/ClrDtTm- ClearingTimeStamp (element)

Description Clearing Timestamp.

Type [ISONormalisedDateTime](#)

Source `<xs:element name="ClrDtTm" type="ISONormalisedDateTime" minOccurs="0" />`

TradeClearing_TR/CCP- CCP (element)

Description CCP identifier.

Type [LEIdentifier](#)
Source `<xs:element name="CCP" type="LEIdentifier" minOccurs="0" />`

TradeClearing_TR/IntraGrp- IntraGroup (element)

Description Indicates whether the contract was entered into as an intragroup transaction. Usage: When absent, default value is false.

Type [YesNoIndicator](#)

Source `<xs:element name="IntraGrp" type="YesNoIndicator" minOccurs="0" />`

TradeCollateralReport_TR_N- TradeCollateralReport_TR (complex type)

Description Details of collateral agreement between counterparties.

Components [Collstn](#){1,1}
[PrftlColl](#){0,1}
[Prftl](#){0,1}
[InitlMrgnPstd](#){0,1}
[VartnMrgnPstd](#){0,1}
[InitlMrgnRcvd](#){0,1}
[VartnMrgnRcvd](#){0,1}
[XcssCollPstd](#){0,1}
[XcssCollRcvd](#){0,1}

Source `<xs:complexType name="TradeCollateralReport_TR_N" >
<xs:sequence >
<xs:element name="Collstn" type="CollateralisationType1Code" minOccurs="1" />
<xs:element name="PrftlColl" type="YesNoIndicator" minOccurs="0" />
<xs:element name="Prftl" type="KDPWMax52AlphaNumericAdditionalCharacters" minOccurs="0" maxOccurs="1" />
<xs:element name="InitlMrgnPstd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />
<xs:element name="VartnMrgnPstd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />
<xs:element name="InitlMrgnRcvd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />
<xs:element name="VartnMrgnRcvd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />
<xs:element name="XcssCollPstd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />
<xs:element name="XcssCollRcvd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />
</xs:sequence>
</xs:complexType>`

TradeCollateralReport_TR_N/Collstn- Collateralisation (element)

Description Information indicating the type of collateral agreement existing between counterparties.

Type [CollateralisationType1Code](#)

Source `<xs:element name="Collstn" type="CollateralisationType1Code" minOccurs="1" />`

TradeCollateralReport_TR_N/PrtflColl- Collateral portfolio (element)

Description Collateral portfolio

Type [YesNoIndicator](#)

Source <xs:element name="PrtflColl" type="YesNoIndicator" minOccurs="0" />

TradeCollateralReport_TR_N/Prtfl- Portfolio (element)

Description A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Type [KDPWMax52AlphaNumericAdditionalCharacters](#)

Source <xs:element name="Prtfl" type="KDPWMax52AlphaNumericAdditionalCharacters" minOccurs="0" maxOccurs="1" />

TradeCollateralReport_TR_N/InitlMrgnPstd- InitialMarginPosted (element)

Description Value of the initial margin posted by the reporting counterparty to the other counterparty. Usage:Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Type [ActiveCurrencyAnd20Amount](#)

Source <xs:element name="InitlMrgnPstd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />

TradeCollateralReport_TR_N/VartnMrgnPstd- VariationMarginPosted (element)

Description Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty. Usage:Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Type [ActiveCurrencyAnd20Amount](#)

Source <xs:element name="VartnMrgnPstd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />

TradeCollateralReport_TR_N/InitlMrgnRcvd- InitialMarginReceived (element)

Description Value of the initial margin received by the reporting counterparty from the other counterparty. Usage:Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Type [ActiveCurrencyAnd20Amount](#)

Source <xs:element name="InitlMrgnRcvd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />

TradeCollateralReport_TR_N/VartnMrgnRcvd- VariationMarginReceived (element)

Description Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty. Usage:Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Type [ActiveCurrencyAnd20Amount](#)

Source `<xs:element name="VartnMrgnRcvd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />`

TradeCollateralReport_TR_N/XcssCollPstd- ExcessCollateralPosted (element)

Description Value of collateral posted in excess of the required collateral.

Type [ActiveCurrencyAnd20Amount](#)

Source `<xs:element name="XcssCollPstd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />`

TradeCollateralReport_TR_N/XcssCollRcvd- ExcessCollateralReceived (element)

Description Value of collateral received in excess of the required collateral.

Type [ActiveCurrencyAnd20Amount](#)

Source `<xs:element name="XcssCollRcvd" type="ActiveCurrencyAnd20Amount" minOccurs="0" maxOccurs="1" />`

TradeNewTransaction_TR- TradeNewTransaction (complex type)

Description Provides details of a new trade transaction report.

Components [CtrPtySpfcData](#){1,2}
[CmonTradData](#)

Source `<xs:complexType name="TradeNewTransaction_TR" >
 <xs:sequence >
 <xs:element name="CtrPtySpfcData" type="CounterpartySpecificData_TR_N" minOccurs="1" maxOccurs="2" />
 />
 <xs:element name="CmonTradData" type="CommonTradeDataReport17__1" />
</xs:sequence>
</xs:complexType>`

TradeNewTransaction_TR/CtrPtySpfcData- CounterpartySpecificData (element)

Description Data specific to counterparties and related fields.

Type [CounterpartySpecificData_TR_N](#)

Source `<xs:element name="CtrPtySpfcData" type="CounterpartySpecificData_TR_N" minOccurs="1" maxOccurs="2" />`

TradeNewTransaction_TR/CmonTradData- CommonTradeData (element)

Description Data specifically related to transaction.

Type [CommonTradeDataReport17__1](#)

Source <xs:element name="CmonTradData" type="CommonTradeDataReport17__1" />

TradeTransaction10__1- TradeTransaction10__1 (complex type)

Description Provides details of trade transaction.

Components [UnqTradldr](#)
[RptTrckgNb](#){0,1}
[CmplxTradld](#){0,1}
[TradgVn](#){0,1}
[Cmprssn](#)
[Pric](#){0,1}
[NtnlAmt](#)
[PricMltplr](#)
[Qty](#)
[UpFrntPmt](#){0,1}
[DlvryTp](#)
[ExctnDtTm](#){0,1}
[FctvDt](#){0,1}
[MtrtyDt](#){0,1}
[TermntnDt](#){0,1}
[SttlmDt](#){0,unbounded}
[MstrAgrmt](#){0,1}
[TradConf](#){0,1}
[TradClr](#)
[IntrstRate](#){0,1}
[Ccy](#){0,1}
[Cmmdty](#){0,1}
[Optn](#){0,1}
[Cdt](#){0,1}

Source <xs:complexType name="TradeTransaction10__1" >
<xs:sequence >
 <xs:element name="UnqTradldr" type="Max52Text" />
 <xs:element name="RptTrckgNb" type="Max52Text" minOccurs="0" />
 <xs:element name="CmplxTradld" type="ESMAMax35AlphaNumeric" minOccurs="0" />
 <xs:element name="TradgVn" type="MICIdentifier" minOccurs="0" />
 <xs:element name="Cmprssn" type="YesNoIndicator" />
 <xs:element name="Pric" type="SecuritiesTransactionPrice7Choice_TR" minOccurs="0" />
 <xs:element name="NtnlAmt" type="Amount20_SimpleType_Negative" />
 <xs:element name="PricMltplr" type="Amount20_SimpleType" />
 <xs:element name="Qty" type="Amount20_SimpleType" />
 <xs:element name="UpFrntPmt" type="Amount20_SimpleType_Negative" minOccurs="0" />
 <xs:element name="DlvryTp" type="PhysicalTransferType4Code" />
 <xs:element name="ExctnDtTm" type="ISONormalisedDateTime" minOccurs="0" />
 <xs:element name="FctvDt" type="ISODate" minOccurs="0" />

```

<xs:element name="MtrtyDt" type="ISODate" minOccurs="0" />
<xs:element name="TermntnDt" type="ISODate" minOccurs="0" />
<xs:element name="SttlmDt" type="ISODate" minOccurs="0" maxOccurs="unbounded" />
<xs:element name="MstrAgrmt" type="MasterAgreement_TR" minOccurs="0" />
<xs:element name="TradConf" type="TradeConfirmation_TR" minOccurs="0" />
<xs:element name="TradClr" type="TradeClearing_TR" />
<xs:element name="IntrstRate" type="InterestRateLegs4__1" minOccurs="0" />
<xs:element name="Ccy" type="CurrencyExchange10__1" minOccurs="0" />
<xs:element name="Cmmdty" type="CommodityTrade" minOccurs="0" />
<xs:element name="Optn" type="Option_TR" minOccurs="0" />
<xs:element name="Cdt" type="CreditDerivative_TR" minOccurs="0" />
</xs:sequence>
</xs:complexType>

```

TradeTransaction10__1/UnqTradIdr- UniqueTradeIdentifier (element)

Description Unique trade Identifier (UTI) as agreed with the other counterparty.

Type [Max52Text](#)

Source <xs:element name="UnqTradIdr" type="Max52Text" />

TradeTransaction10__1/RptTrckgNb- ReportTrackingNumber (element)

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

Type [Max52Text](#)

Source <xs:element name="RptTrckgNb" type="Max52Text" minOccurs="0" />

TradeTransaction10__1/CmplxTradId- ComplexTradeIdentification (element)

Description Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution. Usage:Field only applies when the instrument is complex.

Type [ESMAMax35AlphaNumeric](#)

Source <xs:element name="CmplxTradId" type="ESMAMax35AlphaNumeric" minOccurs="0" />

TradeTransaction10__1/TradgVn- TradingVenue (element)

Description Venue of execution identified by a unique code for this venue. In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Type [MICIdentifier](#)

Source <xs:element name="TradgVn" type="MICIdentifier" minOccurs="0" />

TradeTransaction10__1/Cmprssn- Compression (element)

Description Identifies whether the contract results from a compression operation or not.

Type [YesNoIndicator](#)

Source <xs:element name="Cmprssn" type="YesNoIndicator" />

TradeTransaction10__1/Pric- Price (element)

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

Type [SecuritiesTransactionPrice7Choice_TR](#)

Source <xs:element name="Pric" type="SecuritiesTransactionPrice7Choice_TR" minOccurs="0" />

TradeTransaction10__1/NtnlAmt- NotionalAmount (element)

Description Reference amount from which contractual payments are determined.
Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Type [Amount20_SimpleType_Negative](#)

Source <xs:element name="NtnlAmt" type="Amount20_SimpleType_Negative" />

TradeTransaction10__1/PricMltplr- PriceMultiplier (element)

Description Number of units of the underlying instrument represented by a single derivative contract.

Type [Amount20_SimpleType](#)

Source <xs:element name="PricMltplr" type="Amount20_SimpleType" />

TradeTransaction10__1/Qty- Quantity (element)

Description Number of units of the financial instrument, that is, the nominal value.

Type [Amount20_SimpleType](#)

Source <xs:element name="Qty" type="Amount20_SimpleType" />

TradeTransaction10__1/UpFrntPmt- UpFrontPayment (element)

Description Amount of money of any up-front payment the reporting counterparty made or received. Usage: The negative symbol to be used to indicate that the payment was made, not received.

Type [Amount20_SimpleType_Negative](#)

Source <xs:element name="UpFrntPmt" type="Amount20_SimpleType_Negative" minOccurs="0" />

TradeTransaction10__1/DlvryTp- DeliveryType (element)

Description Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Type [PhysicalTransferType4Code](#)

Source <xs:element name="DlvryTp" type="PhysicalTransferType4Code" />

TradeTransaction10__1/ExctnDtTm- ExecutionDateTime (element)

Description Indicates the date and time when the contract was executed.

Type [ISONormalisedDateTime](#)

Source <xs:element name="ExctnDtTm" type="ISONormalisedDateTime" minOccurs="0" />

TradeTransaction10__1/FctvDt- EffectiveDate (element)

Description Indicates the date when obligations under the contract come into effect.

Type [ISODate](#)

Source <xs:element name="FctvDt" type="ISODate" minOccurs="0" />

TradeTransaction10__1/MtrtyDt- MaturityDate (element)

Description Indicates the original date of expiry of the reported contract. Usage: An early termination shall not be reported in this field.

Type [ISODate](#)

Source <xs:element name="MtrtyDt" type="ISODate" minOccurs="0" />

TradeTransaction10__1/TermntnDt- TerminationDate (element)

Description Indicates the date in the case of an early termination of the reported contract.

Type [ISODate](#)

Source <xs:element name="TermntnDt" type="ISODate" minOccurs="0" />

TradeTransaction10__1/SttlmDt- SettlementDate (element)

Description Indicates the date of settlement of the underlying.

Type [ISODate](#)

Source <xs:element name="SttlmDt" type="ISODate" minOccurs="0" maxOccurs="unbounded" />

TradeTransaction10__1/MstrAgrmt- MasterAgreement (element)

Description Details related to the master agreement.

Type [MasterAgreement_TR](#)

Source <xs:element name="MstrAgrmt" type="MasterAgreement_TR" minOccurs="0" />

TradeTransaction10__1/TradConf- TradeConfirmation (element)

Description Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

Type [TradeConfirmation_TR](#)

Source <xs:element name="TradConf" type="TradeConfirmation_TR" minOccurs="0" />

TradeTransaction10__1/TradClr- TradeClearing (element)

Description Information related to clearing of the reported contract.

Type [TradeClearing_TR](#)

Source <xs:element name="TradClr" type="TradeClearing_TR" />

TradeTransaction10__1/IntrstRate- InterestRate (element)

Description Information related to interest rate asset class type.

Type [InterestRateLegs4__1](#)

Source <xs:element name="IntrstRate" type="InterestRateLegs4__1" minOccurs="0" />

TradeTransaction10__1/Ccy- Currency (element)

Description Information related to currency asset class type.

Type [CurrencyExchange10__1](#)

Source <xs:element name="Ccy" type="CurrencyExchange10__1" minOccurs="0" />

TradeTransaction10__1/Cmmdty- Commodity (element)

Description Information related to commodity asset class type.

Type [CommodityTrade](#)
Source <xs:element name="Cmmdty" type="CommodityTrade" minOccurs="0" />

TradeTransaction10__1/Optn- Option (element)

Description Information related to option asset class type.
Type [Option_TR](#)
Source <xs:element name="Optn" type="Option_TR" minOccurs="0" />

TradeTransaction10__1/Cdt- Credit (element)

Description Information related to credit derivative asset class type.
Type [CreditDerivative_TR](#)
Source <xs:element name="Cdt" type="CreditDerivative_TR" minOccurs="0" />

TradeConfirmation_TR- TradeConfirmation (complex type)

Description Specifies time and type of contract confirmation.
Components [Tp](#){0,1}
[TmStmp](#){0,1}
Source <xs:complexType name="TradeConfirmation_TR" >
<xs:sequence >
<xs:element name="Tp" type="TradeConfirmationType_RT" minOccurs="0" />
<xs:element name="TmStmp" type="ISONormalisedDateTime" minOccurs="0" />
</xs:sequence>
</xs:complexType>

TradeConfirmation_TR/Tp- Type (element)

Description Specifies whether the contract was confirmed electronically or non-electronically.
Type [TradeConfirmationType_RT](#)
Source <xs:element name="Tp" type="TradeConfirmationType_RT" minOccurs="0" />

TradeConfirmation_TR/TmStmp- TimeStamp (element)

Description Date and time of the confirmation, as defined under Commission Delegated Regulation (EU) No 149/2013, indicating time zone in which the confirmation has taken place.
Type [ISONormalisedDateTime](#)
Source <xs:element name="TmStmp" type="ISONormalisedDateTime" minOccurs="0" />

TradeConfirmationType_RT- TradeConfirmationType1Code (simple type)

Description Specifies whether the contract was electronically confirmed, non-electronically confirmed.

Type Derived from: xs:string

Format	Code	Description
	E	ElectronicallyConfirmed
	Y	NonElectronicallyConfirmed
	N	NotConfirmed

Source

```
<xs:simpleType name="TradeConfirmationType_RT" >  
  <xs:restriction base="xs:string" >  
    <xs:enumeration value="E" />  
    <xs:enumeration value="Y" />  
    <xs:enumeration value="N" />  
  </xs:restriction>  
</xs:simpleType>
```

TradeReference- TradeReference (complex type)

Description Trade references

Components [UnqTradIdr](#)
[RptgCtrPtyId](#)
[OthrCtrPtyId](#)

Source

```
<xs:complexType name="TradeReference" >  
  <xs:sequence >  
    <xs:element name="UnqTradIdr" type="Max52Text" />  
    <xs:element name="RptgCtrPtyId" type="Max20Text" />  
    <xs:element name="OthrCtrPtyId" type="Max50Text" />  
  </xs:sequence>  
</xs:complexType>
```

TradeReference/UnqTradIdr- UniqueTradeIdentifier (element)

Description Unique Trade identifier

Type [Max52Text](#)

Source <xs:element name="UnqTradIdr" type="Max52Text" />

TradeReference/RptgCtrPtyId- CounterpartyIdentification (element)

Description Counterparty identification

Type [Max20Text](#)

Source <xs:element name="RptgCtrPtyId" type="Max20Text" />

TradeReference/OthrCtrPtyId- OtherCounterpartyIdentification (element)

Description Other counterparty identification

Type [Max50Text](#)

Source `<xs:element name="OthrCtrPtyId" type="Max50Text" />`

TradeTransaction11__3- TradeTransaction11__3 (complex type)

Description Provides details of trade transaction.

Components [UnqTradIdr](#)

Source `<xs:complexType name="TradeTransaction11__3" >
<xs:sequence >
 <xs:element name="UnqTradIdr" type="Max52Text" />
</xs:sequence>
</xs:complexType>`

TradeTransaction11__3/UnqTradIdr- UniqueTradeIdentifier (element)

Description Unique trade Identifier (UTI) as agreed with the other counterparty.

Type [Max52Text](#)

Source `<xs:element name="UnqTradIdr" type="Max52Text" />`

TradingCapacity7Code- TradingCapacity7Code (simple type)

Description Specifies the role of a trading party in a transaction.

Type Derived from: xs:string

Format	Code	Description
	A	Agent
	P	Principal

Source `<xs:simpleType name="TradingCapacity7Code" >
<xs:restriction base="xs:string" >
 <xs:enumeration value="A" />
 <xs:enumeration value="P" />
</xs:restriction>
</xs:simpleType>`

TrancheIndicator- Tranche (simple type)

Description Indicates whether the derivative contract is tranced or not.

Type Derived from: xs:string

Format	Code	Description
	T	T

U U

Source

```
<xs:simpleType name="TrancheIndicator" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="T" />
    <xs:enumeration value="U" />
  </xs:restriction>
</xs:simpleType>
```

ValuationType1Code- ValuationType1Code (simple type)

Description Specifies the type used for the calculation of the valuation.

Type Derived from: xs:string

Format	Code	Description
	C	CCPValuation
	M	MarkToMarket
	O	MarkToModel

Source

```
<xs:simpleType name="ValuationType1Code" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="C" />
    <xs:enumeration value="M" />
    <xs:enumeration value="O" />
  </xs:restriction>
</xs:simpleType>
```

WeekDay1Code_TR- WeekDay1Code (simple type)

Description Specifies the day of the week of the delivery.

Type Derived from: xs:string

Format	Code	Description
	WN	Weekend
	WD	Weekdays
	WE	Wednesday
	TU	Tuesday
	TH	Thursday
	SU	Sunday
	SA	Saturday
	MO	Monday
	FR	Friday

Source

```
<xs:simpleType name="WeekDay1Code_TR" >
  <xs:restriction base="xs:string" >
    <xs:enumeration value="WN" />
  </xs:restriction>
</xs:simpleType>
```

```

<xs:enumeration value="WD" />
<xs:enumeration value="WE" />
<xs:enumeration value="TU" />
<xs:enumeration value="TH" />
<xs:enumeration value="SU" />
<xs:enumeration value="SA" />
<xs:enumeration value="MO" />
<xs:enumeration value="FR" />
</xs:restriction>
</xs:simpleType>

```

YesNoIndicator- YesNoIndicator (simple type)

Description Indicates a "Yes" or "No" type of answer for an element.

Type Derived from: xs:boolean

Format

Source

```

<xs:simpleType name="YesNoIndicator" >
  <xs:restriction base="xs:boolean" >
    </xs:restriction>
  </xs:simpleType>

```

trar.sts.001.04- Report processing and registration message (complex type)

Description Report processing and registration message

Components [GnlInf](#)
[Sts](#)
[RptDtls](#)

Source

```

<xs:complexType name="trar.sts.001.04" >
  <xs:sequence >
    <xs:element name="GnlInf" type="GeneralInformation" />
    <xs:element name="Sts" type="Status" />
    <xs:element name="RptDtls" type="TradeNewTransaction_TR" />
  </xs:sequence>
</xs:complexType>

```

trar.sts.001.04/GnlInf- General information (element)

Description General information

Type [GeneralInformation](#)

Source

```

<xs:element name="GnlInf" type="GeneralInformation" />

```

trar.sts.001.04/Sts- Status (element)

Description Status

Type [Status](#)

Source

```

<xs:element name="Sts" type="Status" />

```

trar.sts.001.04/RptDtls- ReportDetails (element)

Description Report details.

Type [TradeNewTransaction_TR](#)

Source <xs:element name="RptDtls" type="TradeNewTransaction_TR" />