Messaging Standards
Market Practice

The European Securities and Markets Authority (ESMA) is an independent EU authority whose purpose is to improve investor protection and promote stable, orderly financial markets.

The market practice documentation and recommendations produced by this organization are intended to provide guidance on CSDR and MiFID II / MiFIR regulations, from which financial institutions can derive clear benefits, to harmonize business processes and to facilitate the usage of Standard message protocols such as ISO 15022 and/or ISO 20022. While the European Securities and Markets Authority encourages the implementation of the market practices it develops it is up to the financial institutions within the European Union to implement the market practices according to their business needs and agreements with their business counterparts to support their businesses and reporting obligations as efficiently as possible.

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Messaging Standards

Changes to previous versions			
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Version 1.0	Draft	All sections	all

I. Preamble

Article 6 of Regulation (EU) no 909/2014 of the European Parliament and of the Council of 23 July 2014 on improving securities settlement in the European Union and on central securities depositories and amending Directives 98/26/EC and 2014/65/EU and Regulation (EU) No 236/2012, also referred in this document as CSDR, stipulates measures to prevent settlement fails including arrangements between investment firms and their professional clients to ensure the prompt communication of an allocation of securities to the transaction, confirmation of that allocation and confirmation of the acceptance or rejection of terms in good time before the intended settlement date.

> "*1. Trading venues shall establish procedures that enable the confirmation of relevant details of transactions in financial instruments referred to in Article 5(1) on the date when the transaction has been executed.*
>
> *2. Notwithstanding the requirement laid down in paragraph 1, investment firms authorised pursuant to Article 5 of Directive 2014/65/EU shall, where applicable, take measures to limit the number of settlement fails.*
>
> *Such measures shall at least consist of arrangements between the investment firm and its professional clients as referred to in Annex II to Directive 2014/65/EU to ensure the prompt communication of an allocation of securities to the transaction, confirmation of that allocation and confirmation of the acceptance or rejection of terms in good time before the intended settlement date.*
>
> *ESMA shall, in close cooperation with the members of the ESCB, issue guidelines in accordance with Article 16 of Regulation (EU) No 1095/2010 on the standardised procedures and messaging protocols to be used for complying with the second subparagraph of this paragraph*".

ESMA has defined standardised procedures and messaging protocols to be used to comply with above-mentioned article 6 of CSDR.

II. <u>Scope and definitions</u>

The scope of this document is to define and illustrate the use of Standard Messaging protocols for the placing of orders trade execution, allocation, confirmation and affirmation of trades taking place between investment firms and their professional clients.

These guidelines will be addressed to **investment firms** and their **professional clients. For a definition, please see** Directive 2014/65/EU1 (MIFID II) (respectively in Article 4(1) point (1) and in Annex II of MIFID II – see Annex 2 to this note for reference), and to **competent authorities** designated under MIFID II.

III. <u>Glossary</u>

Trade	The trade area includes the order and execution processes, including order management, order routing and trade execution.
Notice/Advise of Execution	This is used to provide the instructing party with information about a deal executed at its instruction. This advice applies to a deal that cannot yet be fully confirmed, for example, because it is a block trade that is to be allocated. (The Notice of Execution may also include information pertaining to commission and fees for the block trade.)
Allocation Instruction	This is used by the instructing party to inform the executing party or an interested party of how the block trade is to be allocated across different accounts.
Allocation Report/Details	This is used by the executing party (or the party that received the Allocation Instruction) to provide the instructing party with additional information such as the fees, commission or interest accrued that will be allocated to each account.
Confirmation	This is used to confirm the details of a purchase or sale executed by the executing party on behalf of the instructing party. It is also used to provide details on the payment side of the transaction.
Affirmation	This is used to positively affirm or reject the details of a previously received confirmation/contract note. If positively affirmed, this message binds the Sender and the Receiver of the message to the trade details contained in the confirmation being affirmed.

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1 Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Directive 2002/92/EC and Directive 2011/61/EU

IV. Actors and Roles

There are two actors involved in this process:

1. **Investment firm**

   In this context it is an investment firm authorized pursuant to Article 5 of Directive 2014/65/EU of the European Parliament and of the Council5 ('investment firm')

2. **Professional client**

   Professional client is a client who possesses the experience, knowledge and expertise to make its own investment decisions and properly assess the risks that it incurs.

   The definition is derived out of the relevant MIFID II provisions on who is a professional client.

   For an overview some further definitions:

   The following shall all be regarded as professionals in all investment services and activities and financial instruments for the purposes of the Directive.

(1) Entities which are required to be authorised or regulated to operate in the financial markets.

(2) Large undertakings meeting two of the following size requirements on a company basis:

   − Balance sheet total: EUR 20 000 000

   − Net turnover: EUR 40 000 000

   − Own funds: EUR 2 000 000

(3) National and regional governments, including public bodies that manage public debt at national or regional level, Central Banks, international and supranational institutions such as the World Bank, the IMF, the ECB, the EIB and other similar international organizations.

(4) Other institutional investors whose main activity is to invest in financial instruments, including entities dedicated to the securitisation of assets or other financing transactions.

The entities referred to above are considered to be professionals. They must however be allowed to request non-professional treatment and investment firms may agree to provide a higher level of protection. Where the client of an investment firm is an undertaking referred to above, the investment firm must inform it prior to any provision of services that, on the basis of the information available to the investment firm, the client is deemed to be a professional client, and will be treated as such unless the investment firm and the client agree otherwise. The investment firm must also inform the customer that he can request a variation of the terms of the agreement in order to secure a higher degree of protection.
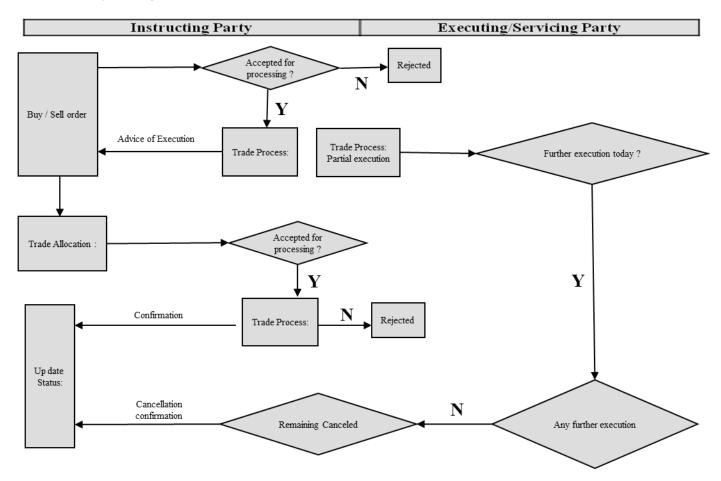
Further information can be retrieved on the MIFID II regulation.

The actors that would typically play those roles are:

Instructing Party	Executing/Servicing Party
Professional client	Investment Firm

V. Activity Diagram

Descriptions of the activities	
Instructing Party	**Executing/Servicing Party**
<u>**Places order**</u>: Instruction to buy or sell financial instruments on behalf of the Instructing party by the executing party	<u>**Order is either accepted for processing or rejected. In case of rejection e.g. no contractual relationship, a message of this rejection is expected to be sent to the instructing party**</u>
	<u>**Executed YES/NO**</u>: If YES, that is, the order is ready for further processing, the next step is the **confirmation of execution/partial execution.** If partial execution occurs, then for the remaining part further execution attempt will occur confirmation is given for the executed part. At the end of day in case of NO execution, the update status activity is done – not executed. This can be the case, if the limit was not reached or a certain time limit was given.
	<u>**Confirmation of Execution:**</u> The details of the execution, like nominal, price, date, time and where agreed settlement instructions are provided in a confirmation. This confirmation can be sent via different ways of communication.
<u>**Allocation NO/YES**</u>: If NO, go to **instruct settlement**. If YES, go to **provide allocation information**	<u>**Allocation requested NO/YES**</u>: If NO, go to **instruct settlement**, If YES, wait for **allocation information**
<u>**Allocation Information:**</u> In case the order should be split on several accounts, details of that split need to be provided including settlement details	<u>**Allocation Information:**</u> In case the order is split by the professional client, confirmation of the split including where agreed settlement information should be confirmed back to the client
	<u>Allocation rejected – information to be provided to the instructing party.</u>

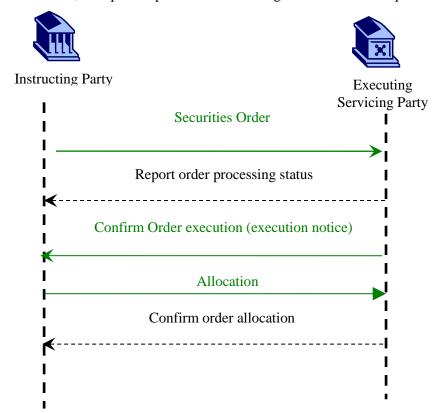# VI. Sequence Diagrams

In green, the main communication requirements for this process.

In black, the surrounding communication requirements.

In dotted line, the optional/potential surrounding communication requirements.

Instructing Party

Executing
Servicing Party

Securities Order

Report order processing status

Confirm Order execution (execution notice)

Allocation

Confirm order allocation

VII. Business data requirements

For the above-described different communication needs, the following business data are required. Focus is on the processes described in the MP:

A. Order issuance/allocation

Business Data	M/O/C	Additional Information
Sender's reference	M	Order Reference Number
Function of the message	M	
Preparation Date	O	
Order Date	M	
Trade Transaction Type	M	
Common reference	O	
Price	C	Required for Limit Orders
Buy/Sell Indicator	M	
Type of Order	M	default is Market Order (MAKT)
Requested Settlement Date	O	
Expiration Date	C/M	Conditional based upon Order Type. Mandatory in ISO15022.
Buyer	C	Depends on the buy/sell Indicator LEI is preferred (BIC is the most common)
Seller	C	Depends on the buy/sell Indicator LEI is preferred (BIC is the most common)
Quantity	M	
Security ID	M	ISIN preferred
Security Description	O	
Cash/Margin indicator	O	Defines Type of Account.
Commission Rate or Amount	O	
Transaction Conditions	O	XDIV, for example
FX/Currency	O	Settlement Currency (if broker to arrange)
Requested Exchange	O	Exchange to execute order must be identified with a MIC
Requested Place of Settlement	M	BIC

B. <u>Confirmation of execution</u>

Business Data	M/O/C	Additional Information
Sender's reference	M	NOE Reference Number
Function of the message	M	
Common reference	O	
Link to previous message.	O	Must be there if the order was sent electronically
Trade Date	M	
Execution Time	M	
Buy/Sell Indicator	M	
Trade Transaction Type Indicator	M	
Settlement Date	M	
Buyer	C	Depends on the buy/sell Indicator LEI is preferred (BIC is the most common)
Seller	C	Depends on the buy/sell Indicator LEI is preferred (BIC is the most common)
Security ID	M	ISIN preferred
Security Description	O	
Reported Quantity	M	
Execution Price	M	
Gross/Principal Amount	M	
Commission Amount	O	
Net Amount	O	
Interest Amount	O	Fixed Income
Trade Conditions	O	XDIV, for example
Capacity -Agent/Principal	O	On block, can use AVGP for multiple
Exchange	O	MIC only (or OTC indicator)
Broker's settlement details / SSI	O	Should be complete (minimum 2 level + place of settlement). Follow country settlement market practices (party format)
Requested Place of Settlement	M	BIC

C. <u>Instruction of allocation</u>

Business Data	M/O/C	Additional Information
Sender's reference	M	
Function of the message	M	
Trade Transaction Type Indicator	M	
Common reference	O	
Block Reference Number	O	For all allocations
Link to Previous Message	M	
Trade Date	M	
Settlement Date	M	
Buy/Sell Indicator	M	
Against Payment/Free Indicator	M	
Deal Price	M	This is the average price in multiple executions.
Buyer	M	LEI is preferred (BIC is the most common)
Seller	M	LEI is preferred (BIC is the most common)
Portfolio/Account ID	M	
Quantity Allocated	M	
Security ID	M	ISIN preferred
Security Description	O	
Interest Amount	O	For Fixed Income
Gross/Principal Amount	O	
Net Amount	O	
Commission Type Indicator	O	Hard/Soft/Directed, Etc
Commission Amount	C	Should be present if Commission Type Indicator is present
Beneficiary of Commission	C	Should be filled in if Commission Type Indicator is "Directed"
Client's Settlement Details	M	Should be complete (minimum 2 level + place of settlement). Follow country settlement market practices (party format)

D. <u>Trade confirmation</u>

Business Data	M/O/C	Additional Information
Sender's reference	M	
Function of the message	M	
Trade Transaction Type Indicator	M	
Common reference	O	
Link to Previous Message	M	
Trade Date	M	
Settlement Date and Time	M	Time is optional. May be unknown (OTC.)
Buy/Sell Indicator	M	
Against Payment/Free Indicator	M	
Deal Price	M	
Place of Trade	M	MIC only (or OTC indicator)
Buyer	M	LEI is preferred (BIC is the most common)
Seller	M	LEI is preferred (BIC is the most common)
IM Portfolio/Account ID	M	
Broker Portfolio/Account ID	O	
Quantity	M	
Security ID	M	ISIN preferred
Security Description	O	
Interest Amount	O	For Fixed Income
Gross/Principal Amount	M	
Net Amount	M	
Other Amounts (charges, stamp)	O	
Commission Type Indicator	O	Hard/Soft/Directed, Etc
Commission Amount	O	
Legalese and other trade execution conditions (ex: X-Div)	O/M	Handled differently depending on the country.
Capacity (Agent/Principal)	M	
Broker's settlement details / SSI	O	Should be complete (minimum 2 level + place of settlement). Follow country settlement market practices (party format)
Alternate FX Rate	O	
Resulting Settlement Amount	C	Conditional to the presence of a FX
Split settlement Indicator	O	

VIII. General Market Practice Rules

1. An investment firm authorised pursuant to Article 5 of Directive 2014/65/EU of the European Parliament and of the Council ('investment firm') shall require its professional client to send it written allocations of securities or of cash to the transactions referred to in Article 5(1) of Regulation (EU) No 909/2014 for the accounts of that client that have to be credited or debited.

The written allocation shall also contain all other information required by the investment firm for facilitating the settlement of the transaction as illustrated above.

The investment firm that has received the confirmation of the execution of a transaction order placed by a professional client shall ensure through contractual arrangements that this professional client confirms in writing its acceptance of the terms of the transaction within the timeframes set out in paragraph 2.
An investment firm shall offer its professional clients the possibility to send the allocation and the written confirmation electronically, through the international open communication procedures and standards for messaging and reference data referred to in Article 35 of Regulation (EU) No 909/2014.

2. The allocation and written confirmation referred to in paragraph 1 shall reach the investment firm:
(a) on the business day within the time zone of the investment firm on which the transaction has taken place; or,
(b) at the latest by 12.00 CET of the business day following the business day on which the transaction has taken place:
> (i) where there is a difference of more than two hours between the time zone of the investment firm and the time zone of the relevant professional client; or
> (ii) where the orders have been executed after 16.00 CET of the business day in the time zone of the investment firm.

The investment firm shall confirm to the professional client receipt of the allocation and of the written confirmation within two hours of that receipt. Where the allocation and the written confirmation reaches the investment firm later than one hour before the investment firm's close of business, the investment firm shall confirm receipt of the allocation and of the written confirmation within one hour after the start of business on the next business day.

3. Where the investment firm has received the necessary settlement information for a transaction referred to in paragraphs 1 and 2 in advance of the timeframes referred to in paragraph 2, it may agree in writing with the professional client that the allocation and written confirmation are not to be sent.

4. Paragraphs 1, 2 and 3 shall not apply to professional clients holding their relevant securities and cash at the investment firm.

Measures concerning retail clients to limit the number of settlement fails

An investment firm shall require its retail clients to send it all the relevant settlement information for a transaction at the latest by 12.00 CET on the business day after the transaction has taken place in the time zone of the investment firm, unless that client holds the relevant financial instruments and cash at the investment firm.

IX. ISO 15022 illustrations

We will illustrate 4 scenarios:

A. Order instruction
B. Notice of Execution
C. Allocation Instruction
D. Trade confirmation

📁 Order

Business Data	M/O/C	Additional Information	Illustration in ISO 15022 (502)
Sender's reference	M	Order Reference Number	20C::SEME//16x
Function of the message	M		23G:NEWM
Preparation Date	O		98A::PREP//8!n
Order Date	M		98A::PREP//8!n
Trade Transaction Type	M		22F::TRTR//4!c
Common reference	O		20C::MAST//16x
Price	C	Required for Limit Orders	90a::LIMI//4!c/
Buy/Sell Indicator	M		22H::BUSE//4!c
Type of Order	M	default is Market Order (MAKT)	22F::TOOR//4!c
Requested Settlement Date	O		98A::RSET//8!n
Expiration Date	C/M	Conditional based upon Order Type. Mandatory in ISO15022.	98A::EXPI//8!n
Buyer	C	Depends on the buy/sell Indicator BIC is preferred	95P::BUYR//4!a2!a2!c[3!c]
Seller	C	Depends on the buy/sell Indicator BIC is preferred	95P::SELL//4!a2!a2!c[3!c]
Quantity	M		36B::ORDR//4!c/15d
Security ID Security Description	M O	ISIN preferred	35B:[ISIN1!e12!c] [4*35x]
Cash/Margin indicator	O	Defines Type of Account.	
Commission Rate or Amount	O		92A::CORA//[N]15d 19A::4!c//[N]3!a15d
Transaction Conditions	O	XDIV, for example	22F::TTCO//4!c
FX/Currency	O	Settlement Currency (if broker to arrange)	11A::4!c//3!a
Requested Exchange	O	Exchange to execute order must be identified with a MIC	94B::TRAD//4!c/4!c
Requested Place of Settlement	O	BIC	95P::PSET//4!a2!a2!c

🗀 Notice of Execution

Business Data	M/O /C	Additional Information	Illustration in ISO 15022 (513)
Sender's reference	M	NOE Reference Number	20C::SEME//16x
Function of the message	M		23G:NEWM
Common reference	O		20C::COMM//16x
Link to previous message.	M		20C::RELA//16x
Trade Date	M		98A::TRAD//8!n
Execution Time	M		98C::TRAD//8!n6!n
Buy/Sell Indicator	M		22H::BUSE//4!c
Trade Transaction Type Indicator	M		22F::TRTR//4!c
Settlement Date	M		98A::SETT//8!n
Buyer	C	Depends on the buy/sell Indicator BIC is preferred	95P::BUYR//4!a2!a2!c[3!c]
Seller	C	Depends on the buy/sell Indicator BIC is preferred	95P::SELL//4!a2!a2!c[3!c]
Security ID Security Description	M O	ISIN preferred	35B:[ISIN1!e12!c] [4*35x]
Reported Quantity	M		36B::ADVI//4!c/15d
Execution Price	M		90a::DEAL//4!c/
Gross/Principal Amount	M		19A::DEAL//[N]3!a15d
Commission Amount	O		19A::4!c//[N]3!a15d
Net Amount	O		19A::SETT//[N]3!a15d
Interest Amount	O	Fixed Income	19A::ACRU//[N]3!a15d
Trade Conditions	O	XDIV, for example	22F::TTCO//4!c
Capacity -Agent/Principal	O	On block, can use AVGP for multiple	22F::TRCA//4!c
Exchange	O	MIC only (or OTC indicator)	94B::TRAD//EXCH/4!c (94B::TRAD//OTCO)
Broker's settlement details / SSI	M	Should be complete (minimum 2 level + place of settlement). Follow country settlement market practices (party format)	95a::4!c// 95a::4!c// 95a::4!c// 97A::SAFE// (following MP)
Requested Place of Settlement	O	BIC	95P::PSET//4!a2!a2!c

In case of partial executions are sent:

To date Quantity	M	In ISO15022, sequence B/B1	36B::PAFI//4!c/15d
To date Price	M	In ISO15022, sequence B/B1	90a::DEAL//4!c/
		In ISO15022, mandatory to fill sequence B fields 36B::ORDR, PREX and REMA	36B::ORDR//4!c/15d 36B::PREX//4!c/15d 36B::REMA//4!c/15d

☐Allocation Instruction

Business Data	M/O/C	Additional Information	Illustration in ISO 15022 (514)
Sender's reference	M		20C::SEME//16x
Function of the message	M		23G:NEWM
Trade Transaction Type Indicator	M		22F::TRTR//4!c
Common reference	O		20C::COMM//16x
Block Reference Number	O	For all allocations	20C::COMM//16x
Link to Previous Message	M		20C::PREV//16x
Trade Date	M		98A::TRAD//8!n
Settlement Date	M		98A::SETT//8!n
Buy/Sell Indicator	M		22H::BUSE//4!c
Against Payment/Free Indicator	M		22H::PAYM//4!c
Deal Price	M		90a::DEAL//4!c/
Buyer	M	BIC is preferred	95P::BUYR//4!a2!a2!c[3!c]
Seller	M	BIC is preferred	95P::SELL//4!a2!a2!c[3!c]
Portfolio/Account ID	M		97A::SAFE//35x
Quantity Allocated	M		36B::ALLO//4!c/15d
Security ID Security Description	M O	ISIN preferred	35B:[ISIN1!e12!c] [4*35x]
Interest Amount	O	For Fixed Income	19A::ACRU//[N]3!a15d
Gross/Principal Amount	O		19A::DEAL//[N]3!a15d
Net Amount	O		19A::SETT//[N]3!a15d
Commission Type Indicator	O	Hard/Soft/Directed, Etc	22F::COST//4!c
Commission Amount	C	Should be present if Commission Type Indicator is present	19A::4!c//[N]3!a15d
Beneficiary of Commission	C	Should be filled in if Commission Type Indicator is "Directed"	19A::4!c//[N]3!a15d
Client's Settlement Details	M	Should be complete (minimum 2 level + place of settlement). Follow country settlement market practices (party format)	95a::4!c// 95a::4!c// 95a::4!c// 97A::SAFE// (following MP)

☐Trade Confirmation

Business Data	M/O/C	Additional Information	Illustration in ISO 15022 (515-518)
Sender's reference	M		20C::SEME//16x
Function of the message	M		23G:NEWM
Trade Transaction Type Indicator	M		22F::TRTR//4!c
Common reference	O		20C::COMM//16x
Link to Previous Message	M		20C::RELA//16x
Trade Date	M		98A::TRAD//8!n
Settlement Date and Time	M	Time is optional. May be unknown (OTC.)	98A::SETT//8!n
Buy/Sell Indicator	M		22H::BUSE//4!c
Against Payment/Free Indicator	M		22H::PAYM//4!c
Deal Price	M		90a::DEAL//4!c/
Place of Trade	M	MIC only (or OTC indicator)	94B::TRAD//EXCH/4!c (94B::TRAD//OTCO)
Buyer	M	BIC is preferred	95P::BUYR//4!a2!a2!c[3!c]
Seller	M	BIC is preferred	95P::SELL//4!a2!a2!c[3!c]
IM Portfolio/Account ID	M		97A::SAFE//35x in INVEstor sequence C1
Broker Portfolio/Account ID	O		97A::SAFE//35x in Broker sequence C1
Quantity	M		36B::CONF//4!c/15d
Security ID Security Description	M O	ISIN preferred	35B:[ISIN1!e12!c] [4*35x]
Interest Amount	O	For Fixed Income	19A::ACRU//[N]3!a15d
Gross/Principal Amount	M		19A::DEAL//[N]3!a15d
Net Amount	M		19A::SETT//[N]3!a15d
Other Amounts (charges, stamp)	O		19A::4!c//[N]3!a15d
Commission Type Indicator	O	Hard/Soft/Directed, Etc	22F::COST//4!c
Commission Amount	O		19A::4!c//[N]3!a15d
Legalese and other trade execution conditions (ex: X-Div)	O/M	Handled differently depending on the country.	22a::TTCO//4!c
Capacity (Agent/Principal)	M		22F::TRCA//4!c
Broker's settlement details / SSI	M	Should be complete (minimum 2 level + place of settlement). Follow country settlement market practices (party format)	95a::4!c// 95a::4!c// 95a::4!c// 97A::SAFE// (following MP)
Alternate FX Rate	O		11A::FXIB or FXIS//3!c
Resulting Settlement Amount	C	Conditional to the presence of a FX	19A::RESU//[N]3!a15d
Split settlement Indicator	O		22F::STCO//SPST

X. ISO 20022 illustrations

ISO 15022	**ISO 20022**
Order MT 502	Currently there is no equivalent as this is part of Fpml (FIX Protocol) area.
Advice of Execution MT 513	setr.024.001.xx - SecuritiesAdviceOfExecution
Allocation Instruction MT 514	setr.031.001.xx - SecuritiesAllocationInstruction
Trade Confirmation MT 515	setr.027.001.xx - SecuritiesTradeConfirmation

☐setr.024.001. - SecuritiesAdviceOfExecution (DRAFT)

SecuritiesAdviceOfExecution		
References		[0..n]
	MessageNumber	[0..1]
	Reference	[1..1]
PreAllocationDetails		[0..n]
	AllocationIdentification	[0..1]
	IndividualAllocationIdentification	[0..1]
	AllocatedAccount	[1..1]
	AllocatedQuantity	[0..1]
	AllocatedSettlementCurrency	[0..1]
	AllocationAmount	[0..1]
	DeliveringSettlementParties	[0..1]
	ReceivingSettlementParties	[0..1]
BookingDetails		[0..1]
	DayBooking	[0..1]
	BookingUnit	[0..1]
	PreAllocationMethod	[0..1]
	BookingType	[0..1]
TradeDetails		[1..1]
	OrderIdentification	[0..n]
	ClientOrderIdentification	[0..n]
	SecondaryClientOrderIdentification	[0..n]
	ListIdentification	[0..n]
	Side	[1..1]
	Payment	[1..1]
	TradeTransactionType	[1..1]
	TradeTransactionCondition	[0..n]
	SolicitedOrderIndicator	[0..1]
	PlaceOfTrade	[0..1]
	OrderBookingDate	[0..1]
	TradeOriginationDate	[0..1]
	TradeDate	[1..1]
	SettlementDate	[0..1]
	NAVDate	[0..1]
	PartialFillDetails	[0..n]
	AdvisedQuantity	[1..1]
	QuantityBreakdown	[0..n]
	GrossAmount	[0..1]
	DealPrice	[1..1]

	TypeOfPrice	[0..1]	
	CashMargin	[0..1]	
	Commission	[0..1]	
	CommissionWaived	[0..1]	
	NumberOfDaysAccrued	[0..1]	
	GiveUpNumberOfDays	[0..1]	
	InterestType	[0..1]	
	AccruedInterestPercentage	[0..1]	
	TradingSession	[0..1]	
	TradingSessionDetails	[0..1]	
	TradeRegulatoryConditionsType	[0..1]	
	CurrencyToBuyOrSell	[0..1]	
	ClearingFeeType	[0..1]	
	OrderOriginatorEligibility	[0..1]	
	PositionEffect	[0..1]	
	DerivativeCovered	[0..1]	
	ChargeTaxBasisType	[0..1]	
	MatchingStatus	[0..1]	
	Reporting	[0..n]	
	AdditionalPhysicalOrRegistrationDetails	[0..1]	
	AdditionalTradeInstructionProcessingInformation	[0..1]	
FinancialInstrumentIdentification		[1..1]	
	ISIN	[0..1]	
	OtherIdentification	[0..n]	
	Description	[0..1]	
FinancialInstrumentAttributes		[0..1]	
	PlaceOfListing	[0..1]	
	Rating	[0..1]	
	CertificateNumber	[0..1]	
	DayCountBasis	[0..1]	
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	Depository	[0..1]	
	Party1	[0..1]	
	Party2	[0..1]	
	Party3	[0..1]	
	Party4	[0..1]	
	Party5	[0..1]	

ReceivingSettlementParties		[0..1]	
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	Party2	[0..1]	
	Party3	[0..1]	
	Party4	[0..1]	
	Party5	[0..1]	
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	Creditor	[0..1]	
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	ConsumptionTax	[0..1]	
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	LocalTaxCountrySpecific3	[0..1]	
	LocalTaxCountrySpecific4	[0..1]	

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	RemunerationAmount	[0..1]	
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	RemainingBookValue	[0..1]	
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	MarkedDown	[0..1]	
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