



Accord

Export Formats

This document the format of data to be exported from Accord for migration to an alternative matching solution. It also describes the content of exported data samples that are based on a set of business scenarios. The document is intended for Accord customers and matching solution vendors.

04 May 2016

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1 Introduction

According to the current product plan, the Accord service will be retired on 31 October 2017. A set of export tools and specific reporting functionalities are provided to Accord customers and vendors to migrate to another confirmation matching solution. These tools address the transfer of the active transactions. These transactions are potentially still subject to investigations and corrective actions to reach a matched state.

The purpose of this document is to describe the format and approach for the export of these active transactions, which are split into three categories:

- Confirmations
- Chaser messages
- Customised matching rules (MRIs)

Data will be exported from the Accord GUI, using the standard task concept of the GUI. When the search behaviour is set to **Export**, the results will not be displayed on screen, but stored in a user folder.

The export files will be produced as XML files for Confirmation and Chaser messages data, and CSV files for customised matching rules.

2 Export Files

The files generated by the Accord GUI will be stored in the following folders:

```
C:/Users/%USER%/SWIFT/SNaccord_Export/<RepositoryFolder>/<RepositorySubFolder>/...
```

<RepositoryFolder>/... is the path within the Accord GUI where the related search is defined.

The first part of the export path – C:/Users/%USER%/SWIFT/SNaccord_Export – can be overridden in the `inaws.properties` file. Navigate to the Accord codebase folder, for example %USERPROFILE%\SWIFT\SNaccordSWP_<release>\codebase, and open `inaws.properties` with a text editor such as WordPad.

There are two sets of files per export task run, both stored in the same location:

- One .xml file with the report content encoded in UTF-8
- One .sign file, which contains an HMAC SHA-256 signature of the related XML file

Each export file will contain a maximum number of 5,000 items (that is, maximum 5,000 confirmations and chaser messages).

The file naming convention is:

```
<YYYYMMDD_hhmmss>_<TaskName>_<MatchingEntity>[_<SeqNumber>].xml
<YYYYMMDD_hhmmss>_<TaskName>_<MatchingEntity>[_<SeqNumber>].sign
```

Where:

- The date and time in the filenames refer to the time the task was started.
- Filenames belonging to an export task will have the same name, except for the incremental sequence number.
- The file containing the first set of up to 5,000 items will not have a sequence number. A file with sequence number suffix "_2" will be created for items 5001 to 10000 and so on.

For example:

```
C:/Users/%USER%/SWIFT/SNaccord_Export/<RepositoryFolder>/<RepositorySubFolder>/.../ 20151124_152345_TaskName_BNKABEBBXXX.xml
```

```
C:/Users/%USER%/SWIFT/SNaccord_Export/<RepositoryFolder>/<RepositorySubFolder>/.../ 20151124_152345_TaskName_BNKABEBBXXX_2.xml
```

```
C:/Users/%USER%/SWIFT/SNaccord_Export/<RepositoryFolder>/<RepositorySubFolder>/.../ 20151124_152345_TaskName_BNKABEBBXXX.sign
```

```
C:/Users/%USER%/SWIFT/SNaccord_Export/<RepositoryFolder>/<RepositorySubFolder>/.../ 20151124_152345_TaskName_BNKABEBBXXX_2.sign
```

Note *If no items exist for a particular matching entity, then an empty <Export> element will be generated:*

```
<?xml version="1.0" encoding="UTF-8"?>
<Export></Export>
```

3 Export File Format: Confirmations

3.1 Overall Structure

The format of the export is an XML file. For each confirmation or pair of confirmations returned by the export task it contains a <Sent>, <Received> and <Status> tag nested within the containing <Confirmations> tag. The <Confirmations> tags are in turn nested within an <Export> tag.

Root	Level 1	Level 2	Level 3	Level 4	Notes	Specifications
Export					Root element of the export	
	Confirmations				Repeated block for each confirmation selected by the export task	
		StatusBlock			Details concerning the matching of the selected confirmation	
			Status		<ul style="list-style-type: none"> M/S/P : Matched, MIS-matched or Paired U for Unmatched with zero or more than one pair C for Cancelled K/L: UnlinKed or LinkLed¹ R for Rejected 	
			Time		Time of the matching status, down to the second. Format : YYYY/MM/DD hh:mm:ss GMT. For example, 2015/12/09 12:34:56 GMT	
			MatchID		For matched and mis-matched confirmations only: a unique key generated by Accord identifying this pair of matched or mis-matched confirmations	

¹ This refers to a status assigned by Accord's three-way broker linking functionality.

Root	Level 1	Level 2	Level 3	Level 4	Notes	Specifications
			MComments		The matching comments from the confirmation pair or pairing reason. These comments are available for MT 300, MT 305, MT 320, MT 330, MT 600 and MT 601	Maximum 199 characters (can be empty)
			ManualMatch		Indicates if confirmations have been matched manually (true or false). If true, the UserStatusTime contains the time of the manual match (otherwise, the UserStatusTime contains the time when the latest user status was applied)	
			UserStatus		The latest User Status if applicable.	20 characters long containing only SWIFT characters: abcdefghijklmnopqrstuvwxyz ABCDEFGHIJKLMNOPQRSTUVWXYZ 0123456789/-?:() . , ' + { }
			UserStatusTime		Timestamp of the User Status or the Manual Match. Format : YYYY/MM/DD hh:mm:ss GMT. For example, 2015/12/09 12:34:56 GMT	
			UserComments		The last note attached to this message (end of chain record) if any. Remarks: <ul style="list-style-type: none"> Not present in the <Received> of a Match, Mis-match or Pair This content may be XML-escaped, depending on the user comment content 	
			RejectReason		The Reject Code in case of a rejected confirmation (Status = R).	3 characters long.
			RejectText		The Reject explanation in case of a rejected confirmation (Status = R).	Maximum 199 characters (can be empty)
		Sent			Either details of the confirmation selected or details of the message it is matched, mis-matched or paired with	
			Payload		Original confirmation.	Maximum 10 000 characters

Root	Level 1	Level 2	Level 3	Level 4	Notes	Specifications
			Key		A unique key generated by Accord for the confirmation	
				ChainID	A unique key generated by Accord for the confirmation chain	
				SequenceNr	Indicates the sequence number in the chain (as only last-in-chains are exported, there may be gaps)	
			Time		The date and time at which the confirmation was received by Accord. Format : YYYY/MM/DD hh:mm:ss GMT. For example, 2015/12/09 12:34:56 GMT	
		Received			Either details of the confirmation selected or details of the message it is matched, mismatched or paired with	
			See Level 3 of Sent		<UserComments> is not present for the Received side	

The <StatusBlock> tag contains information about the matching status of the confirmation pair. Depending on the confirmation(s), either the <Sent> tag or the <Received> tag or both tags are populated. When only one tag is populated, the confirmation is unmatched with zero or multiple pairs. When both tags are populated, the two confirmations are matched, or mismatched, or unmatched and paired (and there is no other candidate pair).

```
<?xml version="1.0" encoding="UTF-8"?>
<Export>
  <Confirmations>
    <StatusBlock>
      <Status>...</Status>
      <Time>...</Time>
      <MatchID>...</MatchID>
      <MComments>...</MComments>
      <ManualMatch>...</ManualMatch>
      <UserStatus>...</UserStatus>
      <UserStatusTime>...</UserStatusTime>
      <UserComments>...</UserComments>
    </StatusBlock>
    <Sent>
      <Payload>...</Payload>
      <Key>
        <ChainID>...</ChainID>
        <SequenceNr>...</SequenceNr>
      </Key>
      <Time>...</Time>
    </Sent>
    <Received>
      <Payload>...</Payload>
      <Key>
        <ChainID>...</ChainID>
        <SequenceNr>...</SequenceNr>
      </Key>
      <Time>...</Time>
    </Received>
  </Confirmations>
</Export>
```

If there are two confirmations (that is, both <Sent> and <Received> tags are populated), and both sides are selected by the task, then there will be duplicates in the XML file. The import tool must be capable of filtering duplicates within an import file, and between several export files, run at different times.

Also note that if a new export, then a confirmation may have been replaced by a more recent one. These are not duplicate confirmations, but two confirmations in the same chain.

3.2 Confirmations Data

The <Payload> tag contains a string with the blocks described in the table below. Each block is contained within curly brackets {}.

Block marker	Description	Notes
1:	Block 1 from the original confirmation	Accord does not store blocks 1-5 of the original message. The exported data is rebuilt from the data present in Accord's matching database. This means that the actual content may not be identical to that of the original message. This applies specifically to block 5, but also to block 3 if the message was converted to the latest FIN standards.
2:	Block 2 from the original confirmation	
3:	Block 3 from the original confirmation	
4:	Block 4 from the original confirmation	
5:	Block 5 from the original confirmation	

3.2.1 Cancelled Confirmations

Cancelled confirmations appear in the export file with status `C`. The way the confirmation instance is exported depends on how the confirmation was originally cancelled. There are three different mechanisms to cancel confirmations:

1. Send an MT 3nn or MT 6nn with the code word `CANC` (both for Treasury and Commodities messages).
The confirmation is exported in the same way as any other confirmation.
2. Send an MT 392 (only for MT 3nn messages).
The original MT 392 payload is put in the confirmation export with the code word `CANC`. The actual MT 392 can also be found in the Chaser export.
3. Cancel the confirmation manually in the Accord GUI (both for MT 3nn and MT 6nn messages).
The original confirmation is exported.

3.2.2 Rejected Confirmations

If the confirmation has been rejected, then the <StatusBlock> XML contains two additional tags:

```
<?xml version="1.0" encoding="UTF-8"?>
<Export>
  <Confirmations>
    <StatusBlock>
      <Status>R</Status>
      <RejectReason>...</RejectReason>
      <RejectText>...</RejectText>
    </StatusBlock>
  </Confirmations>
</Export>
```

3.3 Example: Mis-matched Confirmations

```

<?xml version="1.0" encoding="UTF-8"?>
<Export>
  <Confirmations>
    <StatusBlock>
      <Status>S</Status>
      <Time>2015/11/12 14:36:05 GMT</Time>
      <MatchID>1064047533,3507288173</MatchID>
      <MComments>/A-83/RATE</MComments>
      <ManualMatch>FALSE</ManualMatch>
      <UserStatus></UserStatus>
      <UserStatusTime></UserStatusTime>
      <UserComments>This is a mismatch</UserComments>
    </StatusBlock>
    <Sent>
      <Payload>
{1:F01PACACCL2A0011112141610}{2:I300PACACCL2X002N}
{3:{108:..}}{4:
:15A:
:20:3009981435316001
:22A:NEWT
:22C:PACAL20001PACAL2
:17I:N
:82A:PACACCL2001
:87A:BANKBEBB
:83J:/ACCT/123456
/NAME/NAME1
:15B:
:30T:20151112
:30V:20151112
:36:1,000
:32B:EUR111214351,
:57A:AAAAVVL2BRN
:33B:USD000000002000,
:57A:AAAAVVL2BRN
-}
{5:{MAC:ACBDEF12}{CHK:1A5B65BF545A}}
      </Payload>
      <Key>
        <ChainID>1131806164,145441,6</ChainID>
        <SequenceNr>1</SequenceNr>
      </Key>
      <Time>2015/11/11 12:24:38 GMT</Time>
    </Sent>
    <Received>
      <Payload>
{1:F01PACACCL2A0021112141612}{2:I300PACACCL2X001N}
{3:{108:..}}{4:
:15A:
:20:3009981435316002
:22A:NEWT
:22C:PACAL20001PACAL2
:17I:N
:82A:BANKBEBB
:87A:PACACCL2001
:83D:123456
:15B:
:30T:20151112
:30V:20151112
:36:1,000
:32B:USD000000002000,
:57A:AAAAVVL2BRN
:33B:EUR111214351,
:57A:AAAAVVL2BRN
-}
      </Payload>
    </Received>
  </Confirmations>
</Export>

```

```
{5:{MAC:ACBDEF12}{CHK:1A5B65BF545A}}  
  </Payload>  
  <Key>  
    <ChainID>1131806165,132119,6</ChainID>  
    <SequenceNr>1</SequenceNr>  
  </Key>  
  <Time>2015/11/12 14:36:05 GMT</Time>  
</Received>  
</Confirmations>  
</Export>
```

4 Export File Format: Chasers

A chaser is a free-format message in which an Accord user can communicate directly with the counterparty. A confirmation-related chaser in the export file has a reference to the confirmation to which it relates (in the `RelatedConfirmationKey` field).

The following chaser types are available for export:

- Accord types
 - User - Accord GUI Messages
- FIN types
 - MT 392 - Request for Cancellation
 - MT 395 - Queries
 - MT 396 - Answers
 - MT 399 - Free Format Messages
 - MT 692 - Request for Cancellation

The export includes business fields useful for third-party applications (for example, Sender, Receiver, Chaser text, and notes). Accord-related fields are not exported (for example, User Status, Locked fields, Tagged fields, and Creator fields).

4.1 Overall Structure

The format of the export is an XML file with the following XML elements.

Root	Level 1	Level 2	Level 3	Notes	Specifications
<Export>				Root element of the export	
	<ChaserMessage>			A repeated block for each chaser message selected by the export task.	
		<SenderBic>		BIC of the sender (*).	8 or 11 characters long.
		<ReceiverBic>		BIC of the receiver (*).	8 or 11 characters long.
		<Time>		The chaser timestamp. Format : YYYY/MM/DD hh:mm:ss GMT. For example, 2015/12/09 12:34:56 GMT	
		<DealType>		The FIN message type.	Is one of the following values: 300, 305, 306, 320, 330, 340, 341, 360, 361, 362, 392, 395, 396, 399, 600, 601, 692.
		<MessageBlock>		The message-related information element.	
			<Direction>	Direction	
			<Text>	The actual chaser text.	Maximum 19,999 characters (can be empty)
			<UserComments>	The last note attached to this chaser.	Max 199 characters (can be empty)
		<RelatedConfirmationKey>		Key of the related confirmation. This is an optional tag: if no related confirmation exists, the tag will be absent.	
			ChainID	A unique key generated by Accord for the confirmations chain.	
			SequenceNr	Indicates the confirmation's sequence number in the chain.	

(*) For Accord internal chasers, the BICs are derived from Accord's internal matching entity – that is, there is no corresponding FIN-related message.

The BICs are determined by the following logic: the first one alphabetically is chosen, giving priority to any included BIC ending with "XXX".

```
<?xml version="1.0" encoding="UTF-8"?>
<Export>
  <ChaserMessage>
    <SenderBic>...</SenderBic>
    <ReceiverBic>...</ReceiverBic>
    <Time>...</Time>
    <DealType>...</DealType>
    <MessageBlock>
      <Direction>...</Direction>
      <Text>...</Text>
      <UserComments>...</UserComments>
    </MessageBlock>
    <RelatedConfirmationKey>
      <ChainID>...</ChainID>
      <SequenceNr>...</SequenceNr>
    </RelatedConfirmationKey>
  </ChaserMessage>
</Export>
```

4.2 XML Tag Values

Tag	Possible Values
SenderBic	BIC-8 BIC-11
ReceiverBic	BIC-8 BIC-11
Time	YYYY/MM/DD hh:mm:ss GMT
DealType	300 305 306 320 330 340 341 360 361 362 392 395 396 399 600 601 692
Direction	Sent Received
Text	<Text>
UserComments	<Text>, possibly XML-escaped
RelatedConfirmationKey	<Accord Key>

4.3 Examples

4.3.1 Accord User Chaser

```
<?xml version="1.0" encoding="UTF-8"?>
<Export>
  <ChaserMessage>
    <SenderBic>BNPAAEAAXXX</SenderBic>
    <ReceiverBic>DEUTGB2LXXX</ReceiverBic>
    <Time>2015/12/07 12:43:30 GMT</Time>
    <DealType>300</DealType>
    <MessageBlock>
      <Direction>Sent</Direction>
      <Text>Chaser Text</Text>
      <UserComments>This is a User Comment</UserComments>
    </MessageBlock>
    <RelatedConfirmationKey>
      <ChainID>1133614399,344674,1</ChainID>
      <SequenceNr>6</SequenceNr>
    </RelatedConfirmationKey>
  </ChaserMessage>
</Export>
```

4.3.2 Accord MT 395 Query

```
<?xml version="1.0" encoding="UTF-8"?>
<Export>
  <ChaserMessage>
    <SenderBic>BNPAAEAAXXX</SenderBic>
    <ReceiverBic>DEUTGB2LXXX</ReceiverBic>
    <Time>2015/12/07 14:26:03 GMT</Time>
    <DealType>395</DealType>
    <MessageBlock>
      <Direction>Received</Direction>
      <Text>:20:1425CNF002
:21:1425CNF001
:75:QUERY TEXT
:77A:OPTIONAL FIELD
:11R:999
151207
9876543210
:79:OPTIONAL FIELD
    </Text>
      <UserComments>This is a User Comment</UserComments>
    </MessageBlock>
    <RelatedConfirmationKey>
      <ChainID>1133619962,305111,1</ChainID>
      <SequenceNr>6</SequenceNr>
    </RelatedConfirmationKey>
  </ChaserMessage>
</Export>
```

5 Export File Format: Matching Rules (MRIs)

5.1 File Format

MRI data can be exported using a standard search in the Accord GUI. The task behaviour must be set to **Static** instead of **Export**. The scope of the search can be one of the following types of customised matching rules:

- F17I Matching Rules
- F22B Matching Rules
- F22K Matching Rules
- F26C Matching Rules
- F29 Matching Rules
- F31G Matching Rules
- F32F Matching Rules
- F56F57 Matching Rules
- F77 Matching Rules
- FPARTY Matching Rules
- F83 Matching Rules
- F86F87 Matching Rules
- F30G Matching Rules
- F77H Matching Rules

When the task has completed, the user right-clicks the **Summary List** of search results and selects **Export results to file** to export all data to file. The user can select the location and filename of the export file. This exports all the **Summary List** fields. A maximum number of 2,500 items can be exported at once since a search can only return 2,500 items.

To get the full details of each MRI when exporting, run a separate search for each MRI type (by selecting only one specific MRI type in the selection scope).

The output is generated in CSV format:

- The exported MRI data contains all column fields that are displayed in the GUI
- A comma is used as a field delimiter
- All column and data fields are surrounded with double quotes

The data generated differs between the types of matching rules. The list of fields for each MRI type is described in the following sections.

5.2 Common Fields

These fields are common for all MRIs. An "X" in the **Rule** column indicates a business-related field to take into consideration for processing.

Note that for MRI F56F57 matching rules, the `Counterparty` field is not applicable if the F56F57 field `For all cpty` is set to `Yes`. In this case, the MRI is applicable for all counterparties.

Column Name	Description	Contents	Rule
Entity	The matching entity the item belongs to	11c	X
User Status	The user status value assigned to the item	20x <Empty>	
Locked by	The user who locked the item	24c <Empty>	
Tagged to	The user the item was tagged to	24c <Empty>	
Rule status	The status of the user-defined matching rule	Active Inactive Deleted	Only specify 'Active' in the search criteria
Deal type	The deal type the matching rule is applicable for	MT 300 - Foreign Exchange Confirmation	X
Counterparty	The matching entity of the counterparty	11c	X
MRI reference	The reference ID of the user-defined matching rule	<yyyymmdd>-nbr	X
Week before expiry	Indicates whether the user-defined matching rule is in the final week before expiry	Yes No	X
Action	The type of action	Accept as Match and create rules Accept as Match and create rules for all counterparties Change User Status Subs/Non-Subs Create Matching rule Create Matching Rule for all counterparties Delete matching Rule Extend Matching Rule Update Report/Ignore Approve Cancel Refuse Accept Reject	

Column Name	Description	Contents	Rule
Action status	The status of the action,	Waiting Approval Waiting my confirmation Waiting cpty 's confirmation Complete Rejected Cancelled Deleted Refused Cpty cancelled Cpty deleted	Only specify the applicable statuses in the search criteria
Action created by	The user who performed or requested the action	24x	
Note	Indicates whether a note is attached to the item	Yes No	
Item status	The archival status of an item	Item Active Item Expired	
Archival date	The first date on which deletion and archival can take place	Date Never	X
Status date	The date when the status was assigned to the item	YYYY-MM-DD hh:mm:ss GMT	
Is locked	Indicates whether the item is locked by a user	Yes No	
Is tagged	Indicates whether the item is tagged to a user	Yes No	

5.3 F17I Matching Rule Fields

Column Name	Description	Contents
A F17I	PvP Settlement Indicator	Yes No Empty
B F17I	Counterparty PvP Settlement Indicator	Yes No Empty

5.4 F22B Matching Rule Fields

Column Name	Description	Contents
A22B Financial centre	Financial centre	4x
B22B Financial centre	Counterparty Financial centre	4x

5.5 F22K Matching Rule Fields

Column Name	Description	Contents
A22K Event Type Narrative	Event Type Narrative	35x
B22K Event Type Narrative	Counterparty Event Type Narrative	35x

5.6 F26C Matching Rule Fields

Column Name	Description	Contents
A26C Commodity Availability	Commodity Availability	15x
B26C Commodity Availability	Counterparty Commodity Availability	15x

5.7 F29 Matching Rule Fields

Column Name	Description	Contents
A29 Location	Location	4x
A29 Time	Time	4n
B29 Location	Counterparty Location	4x
B29 Time	Counterparty Time	4n

5.8 F31G Matching Rule Fields

Column Name	Description	Contents
A31G Time	Time	4n
A31G Location	Location	4x
B31G Time	Counterparty Time	4n
B31G Location	Counterparty Location	4x

5.9 F32F Matching Rule Fields

Column Name	Description	Contents
A Commodity Unit	Commodity Unit	3a
A Commodity Type	Commodity Type	4a
B Commodity Unit	Counterparty Commodity Unit	3a
B Commodity Type	Counterparty Commodity Type	4a

5.10 F56F57 Matching Rule Fields

Column Name	Description	Contents
For all cpty	For all counterparties	Yes No
A Currency	Currency	3a
A Payment direction	Payment direction	Pay Receive
A56 Tag	Tag	A B D J
A56 Account line	Account line	37x
A56 Address	Address	208x
A57 Tag	Tag	A B D J
A57 Account line	Account line	37x
A57 Address	Address	208x
B Currency	Counterparty Currency	3a
B Payment direction	Counterparty Payment direction	Pay Receive
B56 Tag	Counterparty Tag	A B D J
B56 Account line	Counterparty Account line	37x
B56 Address	Counterparty Address	208x
B57 Tag	Counterparty Tag	A B D J
B57 Account line	Counterparty Account line	37x
B57 Address	Counterparty Address	208x

5.11 F77 Matching Rule Fields

Column Name	Description	Contents
A77D		220x
B77D		220x
A F77H Type	Type	6c
A F77H Date	Date	8n
A F77H Version	Version	4n
B F77H Type	Counterparty Type	6c
B F77H Date	Counterparty Date	8n

Column Name	Description	Contents
B F77H Version	Counterparty Version	4n
A 14C Year of Definitions	Year of Definitions	4n
B 14C Year of Definitions	Counterparty Year of Definitions	4n

5.12 FPARTY Matching Rule Fields

Column Name	Description	Contents
Sender		11c
Receiver		11c
94A Scope of operation	Scope of operation	4a
A82 Tag	Tag	A D J
A82 Account line	Account line	37x
A82 Address	Address	208x
B82 Tag	Counterparty Tag	A D J
B82 Account line	Counterparty Account line	37x
B82 Address	Counterparty Address	208x
A87 Tag	Tag	A D J
A87 Account line	Account line	37x
A87 Address	Address	208x
B87 Tag	Counterparty Tag	A D J
B87 Account line	Counterparty Account line	37x
B87 Address	Counterparty Address	208x

5.13 F83 Matching Rule Fields

Column Name	Description	Contents
A83 Tag	Tag	A D J
A83 Account line	Account line	37x
A83 Address	Address	208x
B83 Tag	Counterparty Tag	A D J
B83 Account line	Counterparty Account line	37x
B83 Address	Counterparty Address	208x

5.14 F86F87 Matching Rule Fields

Column Name	Description	Contents
A Commodity type	Commodity type	4a
A Commodity bought/sold	Commodity bought/sold	Bought Sold
A86 Tag	Tag	A B D
A86 Account line	Account line	37x
A86 Address	Address	208x
A87 Tag	Tag	A B D
A87 Account line	Account line	37x
A87 Address	Address	208x
B Commodity type	Commodity type	4a
B Commodity bought/sold	Counterparty Commodity bought/sold	Bought Sold
B86 Tag	Counterparty Tag	A B D
B86 Account line	Counterparty Account line	37x
B86 Address	Counterparty Address	208x
B87 Tag	Counterparty Tag	A B D
B87 Account line	Counterparty Account line	37x
B87 Address	Counterparty Address	208x

5.15 F30G Matching Rule Fields

Column Name	Description	Contents
A F30G	Barrier Window Start Date and End Date	Present Absent
B F30G	Counterparty Barrier Window Start Date and End Date	Present Absent

5.16 F77H Matching Rule Fields

Column Name	Description	Contents
A F77H Type	Type	6c
A F77H Date	Date	8n
A F77H Version	Version	4n
B F77H Type	Counterparty Type	6c
B F77H Date	Counterparty Date	8n
B F77H Version	Counterparty Version	4n

6 Accord Active Data Export Sample Scenarios

6.1 Introduction

This chapter describes the content of exported data samples that are based on a set of business scenarios.

6.1.1 Export File Samples Content

The export samples include scenarios covering three exports from Accord, and the update of trade statuses and content between these exports. This caters for the situation where exports are initially generated for most of the data, and the remaining updates are extracted at a later stage.

Accord export files for confirmations data:

- 20160407_144102_export-confirmations-A_BANKBEBB.xml
- 20160407_145613_export-confirmations-B_BANKBEBB.xml
- 20160407_150412_export-confirmations-C_BANKBEBB.xml

Accord export file for chaser data:

- 20160407_150517_export-chaser-all_BANKBEBB.xml

Customised matching rules are used in these samples, and are assumed to be existing before the confirmation scenarios are exercised. These are exported in the following file:

- export-mri-f56f57_BANKBEBB.csv

6.1.2 Conventions

All the confirmations and messages generated in these samples assume that

- Data export is performed for an Accord matching entity named BANKBEBB
- The counterparty BIC is EXPOBEBB
- Main currencies used are USD, JPY, GBP, and CAD

By design, all confirmations sent and/or received by an Accord customer are copied to Accord. In this document, when referring to a message as **sent** or **received**, this is to be interpreted from the customer's perspective. The term "received" means "received by the customer and copied to Accord".

6.2 Overview of Scenarios

The following scenarios have been exercised and documented, across a set of message types. The table below lists these scenarios and the message types to which these have been applied. These cover the following features:

- All confirmation types
- Chaining of confirmations across export files
- Matching of confirmations across export files
- Matching status comment
- Cancellation through various channels
- Chasers, notes, user actions

Note that scenarios and examples are mainly provided for MT300. The export samples include other message type confirmations only when the output of Accord export contains significant differences compared to the MT300s.

Scenario	Description	MT300	MT305	MT306	MT320	MT330	MT340	MT341	MT360	MT361	MT362	MT600	MT601
1	Simple Unmatch – attach note UTF-8	X	X	X	X	X	X	X	X	X	X	X	X
2	Simple Match across one Export – create chaser	X	X	X	X	X	X	X	X	X	X	X	X
3	Simple Match across two Exports – Chaser Query MT395	X											
4	Chaining NEWT, AMND – Chaser Answer MT396	X											
5A	Chaining NEWT, AMND, CANC via MT	X	X	X	X	X	X	X	X	X	X	X	X
5B	Chaining NEWT, AMND, CANC via MT392	X											
5C	Chaining NEWT, AMND, CANC via GUI	X											
6	Duplicate Confirmations – Free Format Message MT399	X			X	X			X	X	X		
7	Simple Mismatch	X	X	X	X	X	X	X	X	X	X	X	X
8	Simple Pair	X											
9	Simple Reject	X	X	X	X	X	X	X	X	X	X	X	X
10	Mismatch on many fields	X	X	X	X	X	X	X	X	X	X	X	X
11	Matched CLS Trade	X											
12	Matching with Option Exercise	X										X	
13	Simple Match with MRI	X											
14	Narrow Match with MTOL	X											
15	Manually matched confirmation	X											
16	Match with CSU	X											
17	Single confirmation associated as the only pairing candidate to two confirmations – assign with User Status	X											
18	Matched confirmation with multiple BIC's	X											
19	Chaining with same TRN	X											
20	Unmatched Paired CLS/non-CLS	X											

The tables below summarise the content of the three confirmation export files and the scenarios that they refer to.

Export filename: YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml

Scenario	TRN
1	SCEN-<MT>-01-01 (12 confirmations)
2	SCEN-<MT>-02-01 (12 confirmations) SCEN-<MT>-02-02 (12 confirmations)
3	SCEN-300-03-01
4	SCEN-300-04-01
5A	SCEN-<MT>-5A-01 (12 confirmations)
5B	SCEN-300-5B-01
5C	SCEN-300-5C-01
6	SCEN-<MT>-06-01 (6 confirmations)
7	SCEN-<MT>-07-01 (12 confirmations)
8	SCEN-300-08-01 SCEN-300-08-02
9	SCEN-<MT>-09-01 (12 confirmations)
10	SCEN-<MT>-10-01 (12 confirmations)
11	SCEN-300-11-01
12	SCEN-<MT>-12-01 (2 confirmations 300 and 600)
13	SCEN-300-13-01 SCEN-300-13-02
14	SCEN-300-14-01 SCEN-300-14-02
15	SCEN-300-15-01
16	SCEN-300-16-01
17	SCEN-300-17-01 (3 occurrences) SCEN-300-17-02 SCEN-300-17-03
18	SCEN-300-18-01
19	SCEN-300-19-S1 (Step1, 2, and 3) SCEN-300-19-R1 (Step 4)
20	SCEN-300-20-01

Export filename: YYYYMMDD_hhmmss_export-confirmations-B_BANKBEBB.xml

Scenario	TRN
3	SCEN-300-03-01 SCEN-300-03-03
4	SCEN-300-04-03
5A	SCEN-<MT>-5A-02 (12 confirmations)
5B	SCEN-300-5B-02
5C	SCEN-300-5C-02
6	SCEN-<MT>-06-02 (6 confirmations)
7	SCEN-<MT>-07-01 (12 confirmations) SCEN-<MT>-07-02 (12 confirmations)
10	SCEN-<MT>-10-01 (12 confirmations) SCEN-<MT>-10-02 (12 confirmations)
11	SCEN-300-11-01 SCEN-300-11-02
12	SCEN-<MT>-12-02 (4 confirmations 300 & 600)
16	SCEN-300-16-02
18	SCEN-300-18-01 SCEN-300-18-02
19	SCEN-300-19-S1 (Step 5)
20	SCEN-300-20-01 SCEN-300-20-02

Export filename: YYYYMMDD_hhmmss_export-confirmations-C_BANKBEBB.xml

Scenario	TRN
5A	SCEN-<MT>-5A-03 (12 confirmations)
5B	SCEN-300-5B-03
5C	SCEN-300-5C-03
6	SCEN-<MT>-06-03 (6 confirmations)
19	SCEN-300-19-S1

Export filename: YYYYMMDD_hhmmss_export-chaser-all_BANKBEBB.xml

Scenario	TRN
3	SCEN-300-03-02
4	SCEN-300-04-02

6.3 Export Sample Scenarios: All MTs

6.3.1 Scenario 1 (Simple Unmatch)

One confirmation is sent with codeword `NEWT`, `NEW` (305, 600, 601), or `SETT` (341), resulting in an unmatched status in Accord. A note is then attached by an operator of the bank to this confirmation.

Action	Codeword	TRN	Conf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-01-01	U	
Attach a note to SCEN-300-01-01 and SCEN-601-01-01 with UTF-8 characters (GUI) (see UTF-8 Characters on page 37)				YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.3.2 Scenario 2 (Simple Match across one export file)

One confirmation is sent with codeword `NEWT`, `NEW` (305, 600, 601), or `SETT` (341), resulting in an unmatched status in Accord. It will then be matched with a confirmation received from the counterparty. This matched pair is reported in one export file.

Furthermore, a chaser will be created with the GUI, not related to these confirmations. This chaser will be reported in the chaser export.

Action	Codeword	TRN	Conf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-02-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Receive	NEWT / NEW / SETT	SCEN-<MT>-02-02	M	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Create a Chaser on SCEN-300-02-02 and SCEN-601-02-02 via the Accord GUI				YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.3.3 Scenario 5 (Chaining NEWT, AMND, CANC)

One confirmation is sent with codeword `NEWT`, `NEW` (305, 600, 601), or `SETT` (341), resulting in an unmatched status in Accord. This is the status of the transaction at the moment of the first export.

A second confirmation is then sent with codeword `AMND`. This message will chain to the previous confirmation; the matching status of the chain stays Unmatched. This confirmation will be reported in a second export.

The confirmation will then be cancelled. That will be performed through the three possible methods to cancel a transaction in Accord: via a cancellation message (codeword `CANC`), MT392, and in the GUI. The results of these cancellations can be found in a third export.

Action	Codeword	TRN	Conf Status	Export filename	Scen
Send	NEWT / NEW / SETT	SCEN-<MT>-5A-01 SCEN-300-5B-01 SCEN-300-5C-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml	
Send	AMND	SCEN-<MT>-5A-02 SCEN-300-5B-02 SCEN-300-5C-02	U	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml	
Send <MT>	CANC	SCEN-<MT>-5A-03	C	YYYYMMDD_hhmmss _export- confirmations-C_BANKBEBB.xml	5A

Action	Codeword	TRN	Conf Status	Export filename	Scen
Send Request for Cancellation MT392		SCEN-300-5B-03		YYYYMMDD_hhmmss _export- confirmations-C_BANKBEBB.xml	5B
GUI: Cancel SCEN-300-5C-01			C	YYYYMMDD_hhmmss _export- confirmations-C_BANKBEBB.xml	5C

6.3.4 Scenario 6 (Duplicate Confirmations)

One confirmation is sent with codeword **NEWT**, **NEW** (305, 600, 601), or **SETT** (341), resulting in an unmatched status in Accord. This is the status of the transaction at the moment of the first export.

A second confirmation is then sent with codeword **DUPL**: this will result in an unmatched status.

A free-format message is then sent in a MT399, not chaining to any of the two previous messages. The second export is then generated, for confirmations and chasers.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-06-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Send	DUPL	SCEN-<MT>-06-02	U	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml
Send Free Format Message MT399		SCEN-<MT>-06-03		YYYYMMDD_hhmmss _export-chaser- all_BANKBEBB.xml

6.3.5 Scenario 7 (Simple Mismatch)

One confirmation is sent with codeword **NEWT**, **NEW** (305, 600, 601), or **SETT** (341), resulting in an unmatched status in Accord. This is the status of the transaction at the moment of the first export.

A confirmation is then received with codeword **NEWT**, **NEW** (305, 600, 601), or **SETT** (341). Accord will identify that these two confirmations are the two legs of a deal, but will identify some differences in mismatch fields, leading to a mismatched status. This status will be reported in the second export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-07-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Receive	NEWT / NEW / SETT	SCEN-<MT>-07-02	S	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

6.3.6 Scenario 9 (Simple Reject)

One confirmation is sent with codeword **NEWT**, **NEW** (305, 600, 601), or **SETT** (341), and rejected by Accord.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-09-01	R	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.3.7 Scenario 10 (Mismatch on many fields)

One confirmation is sent with codeword `NEWT`, `NEW` (305, 600, 601), or `SETT` (341), resulting in an unmatched status in Accord. This is the status of the transaction at the moment of the first export.

A second confirmation is received with codeword `NEWT`, `NEW` (305, 600, 601), or `SETT` (341) from the counterparty. Accord will identify that these two confirmations are the two legs of a deal, but will identify some differences in several mismatch fields. The deal will then have the status mismatched and be reported in a second export.

The following message type samples will also have multiple UTI Namespace/Issuer Codes populated in one of the trade legs: 300, 305, 340, 341, 360, 361, 600, and 601.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-10-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Receive	NEWT / NEW / SETT	SCEN-<MT>-10-02	S	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

6.3.8 Scenario 12 (Matching with Option Exercise)

One confirmation is sent with codeword `NEWT`, `NEW` (305, 600, 601) or `SETT` (341), resulting in an unmatched status in Accord. This is the status of the transaction at the moment of the first export. A confirmation will be then received with codeword `EXOP` (MT300) or `EXOPTION` (MT600), which will match with the previously sent confirmation.

This matched pair will be reported in a second export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT / NEW / SETT	SCEN-<MT>-12-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Receive	EXOP / EXOPTION	SCEN-<MT>-12-02	M	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

6.4 Export Sample scenarios: Extra Scenarios on MT300

6.4.1 Scenario 3 (Simple Match across two export files)

One confirmation is received with codeword `NEWT`, resulting in an unmatched status in Accord. A Chaser Query will then be sent in an MT395 related to that confirmation. This is the status of the transaction chain at the moment of the first export.

The first confirmation will subsequently be matched with a confirmation from the counterparty. This matched pair will be reported in a second export file.

Action	Codeword	TRN	Cnf Status	Export filename
Receive	NEWT	SCEN-300-03-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Send Chaser Query MT395		SCEN-300-03-02		YYYYMMDD_hhmmss _export-chaser- all_BANKBEBB.xml
Send	NEWT	SCEN-300-03-03	M	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

6.4.2 Scenario 4 (Chaining NEWT, AMND)

One confirmation is sent with codeword `NEWT`, resulting in an unmatched status in Accord. A Chaser Answer will then be sent in an MT396 referring to that confirmation. This is the status of the transaction chain at the moment of the first export.

A confirmation will then be sent with the codeword `AMND`, still being assigned an unmatched status by Accord. This unmatched chain of confirmations will be reported in a second export file.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-04-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Send Chaser Answer MT396		SCEN-300-04-02		YYYYMMDD_hhmmss _export-chaser- all_BANKBEBB.xml
Send	AMND	SCEN-300-04-03	U	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

6.4.3 Scenario 8 (Simple Pair)

One confirmation is sent with codeword `NEWT`, resulting in an unmatched status in Accord.

A second confirmation is then received with codeword `NEWT`. Accord will pair these two confirmations as some of the important business fields are different.

This will be reported in one export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-08-01	U	
Receive	NEWT	SCEN-300-08-02	P	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.4.4 Scenario 11 (Matched CLS Trade)

One CLS confirmation is sent with codeword `NEWT`, resulting in an unmatched status in Accord. This is the status of the transaction at the moment of the first export.

A second CLS confirmation will then be received with codeword `NEWT`, which will match with the previous confirmation. This matched deal will be reported in a second export.

Action	Codeword	TRN	Cnf Status	Export filename
Send (CLS)	NEWT	SCEN-300-11-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Receive (CLS)	NEWT	SCEN-300-11-02	M	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

6.4.5 Scenario 13 (Simple Match with MRI)

One confirmation is sent with codeword `NEWT`, resulting in an unmatched status in Accord.

A pre-condition is that an MRI exists on MT 300 fields 56 and 57 (`export-mri-f56f57_BANKBEBB.csv`).

It will then be matched with a received confirmation, thanks to the MRI defined above. The matched deal is reported in one export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-13-01	U	
Receive	NEWT	SCEN-300-13-02	M	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.4.6 Scenario 14 (Narrow Match with MTOL)

One confirmation is sent with codeword `NEWT`, resulting in an unmatched status in Accord. It will then be matched with a received confirmation, the amounts being within the Accord tolerance for amounts. The matched deal is reported in one export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-14-01	U	
Receive	NEWT	SCEN-300-14-02	M	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.4.7 Scenario 15 (Manually Matched Confirmation)

One confirmation is sent with codeword `NEWT`, and will be rejected by Accord.

A manual match will be performed by a bank operator in the GUI. The result is reported in one export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-15-01	R	
Manual Match (GUI)			R	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.4.8 Scenario 16 (Match with CSU)

One confirmation is sent with codeword `NEWT`, resulting in an unmatched status in Accord. A confirmation will be received that will be mismatched with the first one.

The mismatched confirmation will be force-matched in the GUI. This will be reported in one export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-16-01	U	
Receive	NEWT	SCEN-300-16-02	S	
Accept with CSU (GUI)			M	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.4.9 Scenario 17 (Single confirmation associated as the only pairing candidate to two confirmations)

One confirmation is sent with codeword `NEWT`. Two confirmations will then be received from the counterparty. These will be paired by Accord with the first confirmation.

In the GUI a User Status will be assigned to the second confirmation. This will be reported in one export.

Action	Codeword	TRN	Cnf Status	Export filename
Send	NEWT	SCEN-300-17-01	U	
Receive	NEWT	SCEN-300-17-02	P	
Receive	NEWT	SCEN-300-17-03	P	
Assign User Status on SCEN-300-17-02 (GUI)				YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml

6.4.10 Scenario 18 (Matched confirmations with multiple BICs)

This scenario illustrates the Accord concept of matching entities, which can contain multiple BICs. In this case, one confirmation will be sent to one BIC, while the corresponding counterparty's message will be sent by a different BIC.

Matching Entity BANKBEBB

BIC BICa1 = BANKBEBB001

BIC BICa2 = BANKBEBB002

Matching Entity EXPOBEBB

BIC BICb1 = EXPOBEBB008

BIC BICb2 = EXPOBEBB009

One confirmation is sent with codeword `NEWT` from BICa1 to BICb2 (provided in the first export file).

A second confirmation is sent with codeword `NEWT` from BICb1 to BICa2, resulting in a matched status with the previous message.

This matched pair will be reported in a second export.

Action	Codeword	TRN	Cnf Status	Export filename
Send from BANKBEBB001 to EXPOBEBB009	NEWT	SCEN-300-18-01	U	YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml
Send from EXPOBEBB008 to BANKBEBB002	NEWT	SCEN-300-18-02	M	YYYYMMDD_hhmmss _export-confirmations-B_BANKBEBB.xml

6.4.11 Scenario 19 (Chaining with same TRN)

This scenario illustrates how Accord handles a specific chaining case.

The sender (BANKBEBB) will send three MT 300s (TRN `SCEN-300-19-S1`) with the same TRN with different trade dates (field 30T) and value dates (field 30V).

The counterparty sends one MT 300 (TRN `SCEN-300-19-R1`) to match with one of the above MT300s.

The export of the above confirmations can be found in the export file `YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml`.

After these steps BANKBEBB sends two `AMEND` confirmations to update the trade details. The first `AMEND` will update an existing confirmation (chaining happens), the second `AMEND` will create a new confirmation chain because the central server cannot identify the pre-existing chain unambiguously. The export of the above confirmations can be found in the export file `YYYYMMDD_hhmmss _export-confirmations-B_BANKBEBB.xml`.

Step	Action Codeword	TRN	Confirmation status after each step						Payload	Export filename
			Step 1	Step 2	Step 3	Step 4	Step 5	Step 6		
Step 1	Send NEWT	SCEN-300-19-S1	U	U	U	U			B.30T=T B.30V=V+3 B.32B=USD 1000 B.33B=EUR 2000	YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml
Step 2	Send NEWT	SCEN-300-19-S1		U	U	U	U	U	B.30T=T B.30V=V+4 B.32B=USD 2000 B.33B=EUR 4000	YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml
Step 3	Send NEWT	SCEN-300-19-S			U	S	S	U	B.30T=T-1 B.30V=V+4 B.32B=USD 2000 B.33B=EUR 4000	YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml
Step 4	Receive NEWT	SCEN-300-19-R1				S	S	M	B.30T=T-3 B.30V=V+4 B.32B=EUR 4000 B.33B=USD 2000	YYYYMMDD_hhmmss _export-confirmations-A_BANKBEBB.xml
Step 5	Send AMND	SCEN-300-19-S1					U	U	B.30T=T-1 B.30V=V+3 B.32B=USD 1000 B.33B=EUR 2000	YYYYMMDD_hhmmss _export-confirmations-B_BANKBEBB.xml
Step 6	Send AMND	SCEN-300-19-S1						M	B.30T=T-3 B.30V=V+4 B.32B=USD 2000 B.33B=EUR 4000	YYYYMMDD_hhmmss _export-confirmations-B_BANKBEBB.xml

6.4.12 Scenario 20 (Unmatched Paired CLS/non-CLS)

One CLS confirmation is sent with codeword `NEWT`, and is assigned an unmatched status by Accord. This is the status of the transaction at the moment of the first export.

The counterparty sends the corresponding confirmation, without the CLS flag in field 103.

Accord will identify that these two confirmations seem to be the two legs of a deal. However, as one confirmation is a CLS confirmation while the second one is not, the status can be neither matched nor mismatched, and will in this case be paired. This status will be reported in a second export.

Action	Codeword	TRN	Cnf Status	Export filename
Send (CLS)	NEWT	SCEN-300-20-01	U	YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml
Receive	NEWT	SCEN-300-20-02	P	YYYYMMDD_hhmmss _export- confirmations-B_BANKBEBB.xml

Appendix A UTF-8 Characters

This note contains the example data of UTF-8 encoded characters used as notes in the scenarios.

```
<?xml version="1.0" encoding="UTF-8"?>
<UtfExamples>
  <UtfExample>
    <Description>Pound Sign</Description>
    <Character>£</Character>
  </UtfExample>
  <UtfExample>
    <Description>US Dollar Sign</Description>
    <Character>$</Character>
  </UtfExample>
  <UtfExample>
    <Description>Beta</Description>
    <Character>ß</Character>
  </UtfExample>
  <UtfExample>
    <Description>Umlaut</Description>
    <Character>Ü</Character>
  </UtfExample>
</UtfExamples>
```

Appendix B Filenames

Template	Original File
YYYYMMDD_hhmmss_export- confirmations-A_BANKBEBB.xml	20160322_155452_export- confirmations-A_BANKBEBB.xml
YYYYMMDD_hhmmss _export- confirmations-A_BANKBEBB.xml	20160322_155452_export- confirmations-B_BANKBEBB.xml
YYYYMMDD_hhmmss _export- confirmations-C_BANKBEBB.xml	20160322_155452_export- confirmations-C_BANKBEBB.xml
YYYYMMDD_hhmmss _export-chaser- all_BANKBEBB.xml	20160323_103935_export-chaser- all_BANKBEBB.xml

Appendix C List of Pairing Reasons

Code	Description
PR_AB	Different amount bought
PR_AL	Different commodity allocation
PR_AS	Different amount sold
PR_BS	Buy/Sell error
PR_CA	Different consideration amount
PR_CA_	Different counter amount
PR_CAX	Different counter amount
PR_CB	Different currency bought
PR_CD	Different consideration date
PR_CP	Wrong Counterparty
PR_CS	Different currency sold
PR_CUR	Different currency code
PR_DA	Different deposit amount
PR_DR	Different fixed rate
PR_ED	Different effective date
PR_EXD	Different expiry date
PR_FRA	Same type of FRA
PR_IA	Different interest rate/amount
PR_ID	Different interest payment date
PR_MD	Different maturity date
PR_NA	Different notional amount
PR_NO	All fields used for pairing match
PR_OS	Different option style
PR_OT	Different option type
PR_PA	Different premium amount
PR_PAA	Different premium price and amount
PR_PC	Different premium currency
PR_PD	Same payment direction
PR_PO	Same premium option tag
PR_PPD	Different premium payment date
PR_PUA	Different price per unit amount
PR_PUC	Different price per unit currency
PR_QT	Different commodity quantity
PR_QTP	Different commodity quantity and total price
PR_RPA	Same party A's role
PR_SA	Different settlement amount
PR_SC	Third party flag is not matched
PR_SP	Different strike price
PR_SWP	Unmatched identification of the SWAP
PR_TD	Different termination date
PR_TRD	Same transaction direction

Code	Description
PR_TY	Different commodity type
PR_UA_	Different underlying amount
PR_UAX	Different underlying amount
PR_UN	Different commodity quantity unit
PR_VD	Different value date

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