Ref	Variable Name	Validation Rules	Severity (Error(E)/ Warning(W))	Action (Reject File (RF)/ Reject Transaction(RT)/ Flag (in database)	Error File Type	BoE Notification Text	Validation rule part of XSD?
Header Information							
H05	Bank Confidential' comment field (this can appear anywhere in the file)	1. Missing Value	W	Flag	File Submission.csv	1. The text Bank Confidential does not appear as a comment in the file submission	N
H10	Business Message Identifier	1. Missing Value 2. Invalid format (covered by XSD check: must be between 1 and 35 characters in length)	E E	RF RF	XSD.csv XSD.csv		Y Y
H20	Sender	1. Missing Value 2. Invalid LEI format 3. LEI does not match BoE list of Reporting Institutions 4. Does not match Reporting Agent	E E E W	RF RF RF Flag	XSD.csv XSD.csv File Submission.csv File Submission.csv	 3. LEI does not match list of Reporting Institutions for field (BAH) Sender 4. Sender does not match Reporting Agent for field (BAH) Sender	Y Y N N
H30	Receiver	1. Missing Value 2. Invalid LEI format 3. Specified LEI is not BoE LEI	E E W	RF RF Flag	XSD.csv XSD.csv File Submission.csv	 3. LEI is not BOE LEI for field (BAH) Receiver	Y Y N
H40	Business Service	1. Missing Value 2. Invalid format - (covered by XSD check: must be between 1 and 35 characters in length) 3. Must be 'BOE_SMMD_PROD' or 'BOE_SMMD_TEST'	E E E	RF RF RF	XSD.csv XSD.csv File Submission.csv	 3. Must be BOE_SMMD_PROD or BOE_SMMD_TEST for field (BAH) Business Service	Y Y N
H50	Market Segment Identifier	1. Missing Value 2. Invalid format - (covered by XSD check: must be between 1 and 35 characters in length) 3. Must be 'SECURED'	E E E	RF RF RF	XSD.csv XSD.csv File Submission.csv	 3. Must be SECURED for field (BAH) Market Segment Identifier	Y Y N
H60	Creation Date	1. Missing Value 2. Invalid date format 3. Creation Date is before Reference Period End Value 4. Creation Date is not in Z (UTC) notation (this check is already covered by XSD format check (point 2) 4. Creation Date/time > Current Date/time	E E E E 	RF RF RF RF 	XSD.csv XSD.csv File Submission.csv File Submission.csv	 3. Creation date is before reference period end date for field (BAH) Creation Date 4.(BAH) Creation date is after the current date and time	Y Y N N
H70	Reporting Agent	1. Missing Value 2. Invalid LEI format 3. LEI does not match BoE list of Reporting Institutions	E E E	RF RF RF	XSD.csv XSD.csv File Submission.csv	 3. LEI does not match list of Reporting Institutions for field (BAH) Reporting Agent	Y Y N
H80	Reference Period	1. Missing Value 2. Invalid date format 3. Reference period <begin> is after Reference period <end> 4. From Date/Time is not in UTC/UTC + Offset format 5.To Date/Time are not in UTC/UTC + Offset format 6. If Data Set Action field = 'NOTX' and one or more of the following conditions is not true: (i) Reference Period 'From Date' time portion = 18:00:01 (ii) Reference Period 'To Date' time portion = 18:00:00 (iii)'To Date' is next consecutive business date after 'From Date'	E E E E E E 	RF RF RF RF RF RF 	XSD.csv XSD.csv File Submission.csv File Submission.csv File Submission.csv File Submission.csv	 3. Reference period <begin> is after Reference period <end> for field (BAH) Reference Period 4. From DateTime must be in Z notation or UTC offset format 5.To DateTime must be in Z notation or UTC offset format 6.Reference Period for NOTX file must be 18:00:01 to 18:00:00 for consecutive business days	Y Y N N N N
Transactional Data (Secured Segment)							
S05	Data Set Action	1. Missing Value (if no transactions in the file) 2. If present, must be set to 'NOTX'	E E	RF RF	XSD.csv XSD.csv		Y Y

S10	Reported Transaction Status	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid reported value	E	RF	XSD.csv		Y
		3. Status = AMND where there is no trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Secured.csv	3. Status = AMND, CORR or CANC where original trade is not held in database or flagged as cancelled for field Reported Transaction Status	N
		4. Status = CORR where there is no trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Secured.csv	4. Status = AMND, CORR or CANC where original trade is not held in database or flagged as cancelled for field Reported Transaction Status	N
		5. Status = CANC where there is no trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Secured.csv	5. Status = AMND, CORR or CANC where original trade is not held in database or flagged as cancelled for field Reported Transaction Status	N
		6. Status = NEWT where there is already a trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Secured.csv	6. Status is NEWT where there is already a trade (with the same Proprietary Transaction Identifier) with a status of NEWT or CANC	N
S20	Branch Identification	1. Missing Value	E	RT	Secured.csv	1. Missing value for field Branch Identification	N
		2. Invalid LEI format	E	RF	XSD.csv		Y
S30	Unique Transaction Identifier	1. Missing Value (covered by XSD check: must be between 1 and 105 characters in length)	E	RF	XSD.csv		Y
		2. Duplicate value detected in same file	W	Flag	Secured.csv	2. Duplicate value detected in file for field ProprietaryTransactionIdentification or Unique Transaction Identifier	N
		3. Duplicate value detected in database for same reporting agent and segment where Transaction Status is NEWT (do not apply this test if any errors were recorded against the file which contained the previously recorded transaction with the same UTI)	W	Flag	Secured.csv	3. Duplicate value detected for same reporting agent where Transaction Status is NEWT	N
S40	Proprietary Transaction Identifier	1. Missing Value	E	RF	XSD.csv		Y
		2. Duplicate value detected in same file	E	RT	Secured.csv	2. Duplicate value detected in file for field ProprietaryTransaction Identification or Unique Transaction Identifier	N
		3. XSD check: must be between 1 and 35 characters in length	E	RF	XSD.csv		Y
S50	Counterparty Proprietary Transaction Identification	1. XSD check: must be between 1 and 105 characters in length	E	RF	XSD.csv		Y
S60	Counterparty Identification	1. Populated but with Invalid LEI format	E	RF	XSD.csv		Y
		2. LEI provided does not match master list of LEIs	W	Flag	Secured.csv	2. Counterparty LEI is not present in Bank of England list	N
		3. Missing Value where Counterparty Sector Not Provided and Name Not Provided	E	RF	XSD.csv		Y
		4. Missing value where Counterparty Location is not provided	E	RF	XSD.csv		Y
		5. Counterparty sector And/or Name is also provided	E	RF	XSD.csv		Y
		6. Counterparty Location is also provided	E	RF	XSD.csv		Y
		7. LEI provided matches the value in the Sender, Receiver or Reporting Agent field	E	RT	Secured.csv	7. Counterparty LEI can not be the same as that of the sender, receiver or reporting agent	N
S70	Counterparty Sector	If XSD field tag for this field is present in file: 1. Counterparty sector not reported as per the System of National Accounts 2008 (e.g. if value provided is blank)	E	RF	XSD.csv		Y
S80	Proprietary Counterparty Name	1. Missing value if 'Counterparty Identification (LEI)' is not present and 'Counterparty Sector' is not present	E	RF	XSD.csv		Y
		2. Missing value if 'Counterparty Location' is present and 'Counterparty Sector' is not present	E	RF	XSD.csv		Y
		3. 'Counterparty Identification' is present And/or 'Counterparty Sector ' is present	E	RF	XSD.csv		Y
		4. XSD check: must be between 1 and 105 characters in length	E	RF	XSD.csv		Y

S90	Counterparty Location	1. Invalid format (code)	E	RF	XSD.csv		Y
		2. Missing Value where Counterparty Identification is not Provided	E	RF	XSD.csv		Y
		3. Missing value where Counterparty Sector or Name is provided					
		4. Counterparty Identification is also provided	E	RF	XSD.csv		Y
			E	RF	XSD.csv		Y
S100	Triparty Agent Identification	1. Populated but with Invalid LEI format	E	RF	XSD.csv		Y
S110	Trade Date	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Date format	E	RF	XSD.csv		Y
		3. Trade Date is after Settlement Date	E	RT	Secured.csv	3. Trade date is after settlement date	N
		4. Trade Date is equal to or after Maturity Date	E	RT	Secured.csv	4. Trade date is equal to or after Maturity date	N
		5. Trade Date is after Creation Date	E	RT	Secured.csv	5. Trade date is after Creation date	N
		6. Trade Date is after End of Reference Period	E	RT	Secured.csv	6. Trade date is after End of Reference period	N
		7. Trade Date is in 'Date' rather than 'Date/Time' format	E	RT	Secured.csv	7. Trade Date must contain a time	N
		8. Trade Date/Time is not in UTC or UTC + offset format	E	RT	Secured.csv	8. DateTime must be in Z notation or UTC offset format	N
S120	Settlement Date	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Date format	E	RF	XSD.csv		Y
		3. Settlement Date is before Trade Date	E	RT	Secured.csv	3. Trade date is after settlement date	N
		4. Settlement Date is equal or after Maturity Date	E	RT	Secured.csv	4. Settlement date is equal or after maturity date	N
S130	Maturity Date	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Date format	E	RF	XSD.csv		Y
		3. Maturity Date is before Trade Date	E	RT	Secured.csv	3. Trade date is equal to or after Maturity date	N
		4. Maturity Date is before Settlement Date	E	RT	Secured.csv	4. Settlement date is equal or after maturity date	N
		5. Difference between Maturity and Settlement Dates > 375 days (only apply this rule where maturity date is not set to '9999-12-31' i.e. is not a rolling maturity date)	E	RT	Secured.csv	5. Difference between Maturity and Settlement Dates > 375 days	N
S140	Transaction Type	1. Missing Value	E	RF	XSD.csv		Y
		2. Must = "BORR" or "LEND"	E	RF	XSD.csv		Y
S150	Transaction Nominal Amount	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Numeric Format	E	RF	XSD.csv		Y
		3. Amount < 0	E	RF	XSD.csv		Y
		4. Amount = 0	E	RT	Secured.csv	4. Amount equal to zero for field Transaction Nominal Amount	N
		5. Amount is < 1 million	W	Flag	Secured.csv	5. Amount less than 1000000 for field Transaction Nominal Amount	N
		6. Currency specified is not GBP	E	RT	Secured.csv	6. Amount currency not GBP for field Transaction Nominal Amount	N
S160	Rate Type	1. Missing Value	E	RF	XSD.csv		YYN
		2. Invalid Rate Type Code (Must = "FIXE" or "VARI")	E	RF	XSD.csv		
		3. Rate Type is not "FIXE"	W	Flag	Secured.csv	3. Rate type not FIXE for field Rate Type	
S170	Deal Rate	1. Missing Value if Rate Type is "FIXE"	E	RT	Secured.csv	1. Missing value for Deal Rate where Rate Type = 'FIXE'	N
		2. Invalid Numeric format	E	RF	XSD.csv		Y
S180	Reference Rate Index	If XSD field tag for this field is present in file (because rate type is 'VARI'):	E	RF	XSD.csv		Y
		1. Invalid ISIN format	E	RF	XSD.csv		Y
		2. Missing Value					
S190	Basis Point Spread	If XSD field tag for this field is present in file (because rate type is 'VARI'):	E	RF	XSD.csv		Y
		1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Numeric format					
S200	Brokered Deal	1. Missing value (this is covered by the XSD validation in point 2)					
		2. Value must be 'BROK' or 'BILA'	E	RF	XSD.csv		Y
S210	Collateral ISIN	1. Missing Value (where Collateral Issuer Sector not provided)	E	RF	XSD.csv		Y
		2. Invalid ISIN Code	E	RF	XSD.csv		Y
		3. Present where Collateral Type or Collateral Issuer Sector also provided	E	RF	XSD.csv		Y

ID	Field	Validation	Type	Rule	File	Message	Flag
S220	Collateral Pool Status	1. Missing value (where ISIN is not provided)	E	RF	XSD.csv		Y
		2. Invalid Code (Must be "NOPL" or "POOL")	E	RF	XSD.csv		Y
S230	Collateral Type	1. Missing Value (where ISIN not provided)	E	RF	XSD.csv		Y
		2. Invalid Code/Format	E	RF	XSD.csv		Y
		3. Present where Collateral ISIN is also provided	E	RF	XSD.csv		Y
S240	Collataral Issuer Sector	1. Missing Value (where ISIN not provided)	E	RF	XSD.csv		Y
		2. Invalid Format	E	RF	XSD.csv		Y
		3. Present where Collateral ISIN is also provided	E	RF	XSD.csv		Y
S250	Special Collateral Indicator	1. Missing Value	W	Flag	Secured.csv	1. Missing value for field Special Collateral Indicator	Y
		2. Invalid Code	E	RF	XSD.csv		Y
S260	Collateral Nominal Amount	If XSD field tag for this field is present (because this is not a Triparty repo agreement/collateral is not identified by an ISIN)					
		1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Numeric Format	E	RF	XSD.csv		Y
		3. Amount < 0	E	RF	XSD.csv		Y
		4. Amount = 0	E	RT	Secured.csv	4. Amount equal to zero for field Collateral Nominal Amount	N
		5. Amount provided for Triparty Repo (where Triparty Agent Identification provided)	W	Flag	Secured.csv	5. Present where Triparty Agent Identification provided for field Collateral Nominal Amount	N
		6. Not provided when Collateral ISIN provided and no Triparty Agent Identification is provided	E	RT	Secured.csv	6. Not present where ISIN present and no Triparty Agent Id provided for field Collateral Nominal Amount	N
		7. Currency specified is not "GBP"	W	Flag	Secured.csv	7. Currency provided is not GBP for field Collateral Nominal Amount	N
S270	Collateral Haircut	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Numeric Value	E	RF	XSD.csv		Y

Ref	Variable Name	Validation Rules	Severity (Error(E)/ Warning(W))	Action (Reject File (RF)/ Reject Transaction(RT)/ Flag (in database)	Error File Type	BoE Notification Text	Validation rule part of XSD?
Header Information							
H05	Bank Confidential' comment field (this can appear anywhere in the file)	1. Missing Value	W	Flag	File Submission.csv	1. The text Bank Confidential does not appear as a comment in the file submission	N
H10	Business Message Identifier	1. Missing Value 2. Invalid format (covered by XSD check: must be between 1 and 35 characters in length)	E E	RF RF	XSD.csv XSD.csv		Y Y
H20	Sender	1. Missing Value 2. Invalid LEI format 3. LEI does not match list of Reporting Institutions 4. Does not match Reporting Agent	E E E W	RF RF RF Flag	XSD.csv XSD.csv File Submission.csv File Submission.csv	 3. LEI does not match list of Reporting Institutions for field (BAH)) Sender 4. Sender does not match Reporting Agent for field (BAH) Sender	Y Y N N
H30	Receiver	1. Missing Value 2. Invalid LEI format 3. Specified LEI is not BoE LEI	E E W	RF RF Flag	XSD.csv XSD.csv File Submission.csv	 3. LEI is not BOE LEI for field (BAH) Receiver	Y Y N
H40	Business Service	1. Missing Value 2. Invalid format - (covered by XSD check: must be between 1 and 35 characters in length) 3. Must be 'BOE_SMMD_PROD' or 'BOE_SMMD_TEST'	E E E	RF RF RF	XSD.csv XSD.csv File Submission.csv	 3. Must be BOE_SMMD_PROD or BOE_SMMD_TEST for field (BAH) Business Service	Y Y N
H50	Market Segment Identifier	1. Missing Value 2. Invalid format (covered by XSD check: must be between 1 and 35 characters in length) 3. Must be 'UNSECURED'	E E E	RF RF RF	XSD.csv XSD.csv Unsecured.csv	 3. Must be UNSECURED for field (BAH) Market Segment Identifier	Y Y N
H60	Creation Date	1. Missing Value 2. Invalid date format 3. Creation Date is before Reference Period End Value ~~4. Creation Date is not in Z (UTC) notation (this check is already covered by XSD format check (point 2)~~ 4. Creation Date/time > Current Date/time	E E E ~~E~~ 	RF RF RF ~~RF~~ 	XSD.csv XSD.csv File Submission.csv File Submission.csv	 3. Creation date is before reference period end date for field (BAH) Creation Date 4.(BAH) Creation date is after the current date and time	Y Y N N
H70	Reporting Agent	1. Missing Value 2. Invalid LEI format 3. LEI does not match BoE list of Reporting Institutions	E E E	RF RF RF	XSD.csv XSD.csv File Submission.csv	 3. LEI does not match list of Reporting Institutions for field (BAH) Reporting Agent	Y Y N
H80	Reference Period	1. Missing Value 2. Invalid date format 3. Reference period \<begin\> is after Reference period \<end\> 4. From Date/Time is not in UTC/UTC + Offset format 5.To Date/Time are not in UTC/UTC + Offset format 6. If Data Set Action field = 'NOTX' and one or more of the following conditions is not true: (i) Reference Period 'From Date' time portion = 18:00:01 (ii) Reference Period 'To Date' time portion = 18:00:00 (iii)'To Date' is next consecutive business date after 'From Date'	E E E E E E	RF RF RF RF RF RF	XSD.csv XSD.csv File Submission.csv File Submission.csv File Submission.csv File Submission.csv	 3. Reference period \<begin\> is after Reference period \<end\> for field (BAH) Reference Period 4. From DateTime must be in Z notation or UTC offset format 5.To DateTime must be in Z notation or UTC offset format 6.Reference Period for NOTX file must be 18:00:01 to 18:00:00 for consecutive business days	Y Y N N N N
Transactional Data (Unsecured Segment)							
U05	Data Set Action	1. Missing Value (if no transactions in the file) 2. If present, must be set to 'NOTX'	E E	RF RF	XSD.csv XSD.csv		Y Y

ID	Field	Validation	Sev	Type	File	Error Message	Flag
U10	Reported Transaction Status	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid reported value	E	RF	XSD.csv		Y
		3. Status = AMND where there is no trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Unsecured.csv	3. Status = AMND, CORR or CANC where original trade is not held in database or flagged as cancelled for field Reported Transaction Status	N
		4. Status = CORR where there is no trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Unsecured.csv	4. Status = AMND, CORR or CANC where original trade is not held in database or flagged as cancelled for field Reported Transaction Status	N
		5. Status = CANC where there is no trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Unsecured.csv	5. Status = AMND, CORR or CANC where original trade is not held in database or flagged as cancelled for field Reported Transaction Status	N
		6. Status = NEWT where there is already a trade (with the same PTI) with status = NEWT in the d/b OR if there is currently a trade (with the same PTI) in the d/b with status = CANC	E	RT	Unsecured.csv	6. Status is NEWT where there is already a trade (with the same Proprietary Transaction Identifier) with a status of NEWT or CANC	N
U20	Branch Identification	1. Missing Value	E	RT	Unsecured.csv	1. Missing value for field Branch Identification	N
		2. Invalid LEI format	E	RF	XSD.CSV		Y
U30	Unique Transaction Identifier	1. Missing Value (covered by XSD check: must be between 1 and 105 characters in length)	E	RF	XSD.CSV		Y
		2. Duplicate value detected in same file	W	Flag	Unsecured.csv	2. Duplicate value detected in file for field ProprietaryTransactionIdentification or Unique Transaction Identifier	N
		3. Duplicate value detected in database for same reporting agent and segment where Transaction Status is NEWT (do not apply this test if any errors were recorded against the file which contained the previously recorded transaction with the same UTI)	W	Flag	Unsecured.csv	3. Duplicate value detected for same reporting agent where Transaction Status is NEWT	N
U40	Proprietary Transaction Identifier	1. Missing Value	E	RF	XSD.csv		Y
		2. Duplicate value detected in same file	E	RT	Unsecured.csv	2. Duplicate value detected in file for field ProprietaryTransaction Identification or Unique Transaction Identifier	N
		3. XSD check: must be between 1 and 35 characters in length	E	RF	XSD.csv		Y
U50	Counterparty Proprietary Transaction Identification	1. XSD check: must be between 1 and 105 characters in length	E	RF	XSD.csv		Y
U60	Counterparty Identification	1. Populated but with invalid LEI format	E	RF	XSD.csv		Y
		2. LEI provided does not match master list of LEIs	W	Flag	Unsecured.csv	2. Counterparty LEI is not present in Bank of England list	N
		3. Missing Value where Counterparty Sector Not Provided and Name Not Provided	E	RF	XSD.csv		Y
		4. Missing value where Counterparty Location is not provided	E	RF	XSD.csv		Y
		5. Counterparty sector And/or Name is also provided	E	RF	XSD.csv		Y
		6. Counterparty Location is also provided	E	RF	XSD.csv		Y
		7. LEI provided matches the value in the Sender, Receiver or Reporting Agent field	E	RT	Unsecured.csv	7. Counterparty LEI can not be the same as that of the sender, receiver or reporting agent	N
U70	Counterparty Sector	If XSD field tag for this field is present in file: 1. Counterparty sector not reported as per the System of National Accounts 2008 (e.g. if value provided is blank)	E	RF	XSD.csv		Y
U80	Proprietary Counterparty Name	1. Missing value if 'Counterparty Identification' is not present and 'Counterparty Sector' is not present	E	RF	XSD.csv		Y
		2. Missing value if 'Counterparty Location' is present and 'Counterparty Sector' is not present	E	RF	XSD.csv		Y
		3. 'Counterparty Identification 'And/or 'Counterparty Sector ' is present	E	RF	XSD.csv		Y
		4. XSD check: must be between 1 and 35 characters in length	E	RF	XSD.csv		Y

U90	Counterparty Location	1. Invalid format	E	RF	XSD.csv		Y
		2. Missing Value where Counterparty Identification is not Provided	E	RF	XSD.csv		Y
		3. Missing value where Counterparty Sector or Name is provided					
		4. Counterparty Identification is also provided	E	RF	XSD.csv		Y
			E	RF	XSD.csv		Y
U100	Trade Date	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Date format	E	RF	XSD.csv		Y
		3. Trade Date is after Settlement Date	E	RT	Unsecured.csv	3. Trade date is after settlement date	N
		4. Trade Date is after Maturity Date	E	RT	Unsecured.csv	4. Trade date is equal to or after Maturity date	N
		5. Trade Date is after Creation Date	E	RT	Unsecured.csv	5. Trade date is after Creation date	N
		6. Trade Date is after End of Reference Period	E	RT	Unsecured.csv	6. Trade date is after End of Reference period	N
		7. Trade Date is in 'Date' rather than 'Date/Time' format	E	RT	Unsecured.csv	7. Trade Date must contain a time	N
		8. Trade Date/Time is not in UTC or UTC + offset format	E	RT	Unsecured.csv	8. DateTime must be in Z notation or UTC offset format	N
U110	Settlement Date	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Date format	E	RF	XSD.csv		Y
		3. Settlement Date is before Trade Date	E	RT	Unsecured.csv	3. Trade date is after settlement date	N
		4. Settlement Date is equal or after Maturity Date	E	RT	Unsecured.csv	4. Settlement date is equal or after maturity date	N
U120	Maturity Date	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Date format	E	RF	XSD.csv		Y
		3. Maturity Date is before Trade Date	E	RT	Unsecured.csv	3. Trade date is equal to or after Maturity date	N
		4. Maturity Date is before Settlement Date	E	RT	Unsecured.csv	4. Settlement date is equal or after maturity date	N
		5. Difference between Maturity and Settlement Dates > 375 days (only apply this rule where maturity date is not set to '9999-12-31' i.e. is not a rolling maturity date)	E	RT	Unsecured.csv	5. Difference between Maturity and Settlement Dates > 375 days	N
U130	Instrument Type	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Code	E	RF	XSD.csv		Y
		3. Is Not Equal to "DPST"	W	Flag	Unsecured.csv	3. Instrument type must equal DPST	N
U140	Transaction Type	1. Missing Value	E	RF	XSD.csv		Y
		2. Must Equal "BORR" or "LEND"	E	RF	XSD.csv		Y
U150	Transaction Nominal Amount	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Numeric Format	E	RF	XSD.csv		Y
		3. Amount < 0	E	RF	XSD.csv		Y
		4. Amount = 0	E	RT	Unsecured.csv	4. Amount equal to zero for field Transaction Nominal Amount	N
		5. Amount is < 1 million	W	Flag	Unsecured.csv	5. Amount less than 1000000 for field Transaction Nominal Amount	N
		6. Currency specified is not GBP	E	RT	Unsecured.csv	6. Amount currency not GBP for field Transaction Nominal Amount	N
U160	Transaction Deal Price	1. Invalid Number format	E	RF	XSD.csv		Y
U170	Rate Type	1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Rate Type Code (Must = "FIXE" or "VARI")	E	RF	XSD.csv		Y
		3. Rate Type is not "FIXE"	W	Flag	Unsecured.csv	3. Rate type not FIXE for field Rate Type	N
U180	Deal Rate	1. Missing Value if Rate Type is "FIXE"	E	RT	Unsecured.csv	1. Missing value for Deal Rate where Rate Type = 'FIXE'	N
		2. Invalid Numeric format	E	RF	XSD.csv		Y
U190	Reference Rate Index	If XSD field tag for this field is present in file (because rate type is 'VARI'):					
		1. Invalid ISIN format.	E	RF	XSD.csv		Y
		2. Missing Value	E	RF	XSD.csv		Y
U200	Basis Point Spread	If XSD field tag for this field is present in file (because rate type is 'VARI'):					
		1. Missing Value	E	RF	XSD.csv		Y
		2. Invalid Numeric format	E	RF	XSD.csv		Y

U210	Brokered Deal	1. Missing value (this is covered by the XSD validation in point 2)				
		2. Value must be 'BROK' or 'BILA'	E	RF	XSD.csv	Y
U220	Call or Put Type	If XSD field tag for this field is present in file:				
		1. Missing value	E	RF	XSD.csv	Y
		2. Value must be 'CALL' or 'PUTO'	E	RF	XSD.csv	Y
U230	First Call/Put Date	If XSD field tag for this field is present in file:				
		1. Missing Value	E	RF	XSD.csv	Y
		2. Invalid Date format	E	RF	XSD.csv	Y