Message structure: Client collateral registration (auth.mrg.001.02)

Description:

The message registers the collateral of a client posted with a clearing member with a reporting obligation.

Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		**KDPWDocument**	KDPW_CCP system message	[1..1]	**KDPWDocument**
0.1		**auth.mrg.001.02**	Client collateral registration	[1..n]	**auth.mrg.001.02**
1		**GnlInf**	General information	[1..1]	**GeneralInformation**
1.1		**SndrMsgRef**	Sender message reference	[1..1]	**Max16Text**
1.2		**CreDtTm**	Creation date and time	[0..1]	**DateAndDateTimeChoice**
1.2.1	{ or	**Dt**	Date	[1..1]	**ISODate**
1.2.2	or }	**DtTm**	Date and time	[1..1]	**ISODateTime**
2		**CollDtls**	Collateral details	[1..1]	**CollateralInstructionDetails**
2.1		**ClrgMmbInf**	Clearing member information	[1..1]	**ClearingMemberIdentification**
2.1.1		**KDPWMmbId**	KDPW_CCP member identifier	[1..1]	**KDPWMemberIdentifier**
2.1.2		**KDPWMmbLEI**	Clearing member LEI	[0..1]	**LEIIdentifier**
2.2		**CollMktId**	Market identifier (ETD, OTC, SFTR)	[1..1]	**Max4Text**
2.3		**ClntDtls**	Client details	[1..1]	**ClientIdentification**
2.3.1		**ClntId**	Client classification number (NKK)	[1..1]	**Max8Text**
2.3.2		**ClntLEI**	Client LEI	[1..1]	**LEIIdentifier**
2.4		**EligDt**	Eligible date	[1..1]	**ISODate**
2.5		**InitlMrgnPstdPreHrcut**	Initial margin posted (pre-haircut)	[1..1]	**CurrencyAndAmount**
2.6		**InitlMrgnPstdPostHrcut**	Initial margin posted (post-haircut)	[1..1]	**CurrencyAndAmount**

2.7		**VartnMrgnPstdPreHrcut**	Variation margin posted (pre-haircut)	[1..1]	**CurrencyAndAmount**
2.8		**VartnMrgnPstdPostHrcut**	Variation margin posted (post-haircut)	[1..1]	**CurrencyAndAmount**
2.9		**InitlMrgnRcvdPreHrcut**	Initial margin received (pre-haircut)	[1..1]	**CurrencyAndAmount**
2.10		**InitlMrgnRcvdPostHrcut**	Initial margin received (post-haircut)	[1..1]	**CurrencyAndAmount**
2.11		**VartnMrgnRcvdPreHrcut**	Variation margin received (pre-haircut)	[1..1]	**CurrencyAndAmount**
2.12		**VartnMrgnRcvdPostHrcut**	Variation margin received (post-haircut)	[1..1]	**CurrencyAndAmount**
2.13		**XcssCollPstd**	Excess collateral posted	[1..1]	**CurrencyAndAmount**
2.14		**XcssCollRcvd**	Excess collateral received	[1..1]	**CurrencyAndAmount**

Message component elements:

KDPWDocument- KDPW_CCP system message (element)	
Description	KDPW_CCP system message
Type	**KDPWDocument**
Source	`<xs:element name="KDPWDocument" type="KDPWDocument" />`

Amount- Amount (simple type)	
Description	Amount
Type	Derivative of type: xs:decimal
Format	Min. value=0 Number of decimal places=2 Number of characters=14

Source	`<xs:simpleType name="Amount" >`
	  `<xs:restriction base="xs:decimal" >`
	    `<xs:minInclusive value="0" />`
	    `<xs:fractionDigits value="2" />`
	    `<xs:totalDigits value="14" />`
	  `</xs:restriction>`
	`</xs:simpleType>`

ClearingMemberIdentification- Clearing member identification (complex type)	
Description	Clearing member identification

Component elements	**KDPWMmbId** **KDPWMmbLEI** {0,1}

Source	`<xs:complexType name="ClearingMemberIdentification" >`
	  `<xs:sequence >`
	   `<xs:element name="KDPWMmbId" type="KDPWMemberIdentifier" />`
	   `<xs:element name="KDPWMmbLEI" type="LEIIdentifier" minOccurs="0" />`
	  `</xs:sequence>`
	`</xs:complexType>`

ClearingMemberIdentification/KDPWMmbId- KDPW_CCP member identifier (element)

Description	KDPW_CCP member identifier
Type	**KDPWMemberIdentifier**
Source	`<xs:element name="KDPWMmbId" type="KDPWMemberIdentifier" />`

ClearingMemberIdentification/KDPWMmbLEI- Clearing member LEI (element)

Description	Clearing member LEI
Type	**LEIIdentifier**
Source	`<xs:element name="KDPWMmbLEI" type="LEIIdentifier" minOccurs="0" />`

ClientIdentification- Client identification (complex type)

Description	Client identification
Component elements	**ClntId** **ClntLEI**

Source	`<xs:complexType name="ClientIdentification" >`
	  `<xs:sequence >`
	   `<xs:element name="ClntId" type="Max8Text" />`
	   `<xs:element name="ClntLEI" type="LEIIdentifier" />`
	  `</xs:sequence>`
	`</xs:complexType>`

ClientIdentification/ClntId- Client classification number (NKK) (element)

Description	Client classification number (NKK)
Type	**Max8Text**
Source	`<xs:element name="ClntId" type="Max8Text" />`

ClientIdentification/ClntLEI- Client LEI (element)

Description	Client LEI
Type	**LEIIdentifier**
Source	`<xs:element name="ClntLEI" type="LEIIdentifier" />`

CollateralInstructionDetails- Collateral instruction details (complex type)

Description	Collateral instruction details
Component elements	**ClrgMmbInf** **CollMktId** **ClntDtls** **EligDt** **InitlMrgnPstdPreHrcut**

	InitlMrgnPstdPostHrcut **VartnMrgnPstdPreHrcut** **VartnMrgnPstdPostHrcut** **InitlMrgnRcvdPreHrcut** **InitlMrgnRcvdPostHrcut** **VartnMrgnRcvdPreHrcut** **VartnMrgnRcvdPostHrcut** **XcssCollPstd** **XcssCollRcvd**
Source	<xs:complexType name="CollateralInstructionDetails" > <xs:sequence > <xs:element name="ClrgMmbInf" type="ClearingMemberIdentification" /> <xs:element name="CollMktId" type="Max4Text" /> <xs:element name="ClntDtls" type="ClientIdentification" /> <xs:element name="EligDt" type="ISODate" /> <xs:element name="InitlMrgnPstdPreHrcut" type="CurrencyAndAmount" /> <xs:element name="InitlMrgnPstdPostHrcut" type="CurrencyAndAmount" /> <xs:element name="VartnMrgnPstdPreHrcut" type="CurrencyAndAmount" /> <xs:element name="VartnMrgnPstdPostHrcut" type="CurrencyAndAmount" /> <xs:element name="InitlMrgnRcvdPreHrcut" type="CurrencyAndAmount" /> <xs:element name="InitlMrgnRcvdPostHrcut" type="CurrencyAndAmount" /> <xs:element name="VartnMrgnRcvdPreHrcut" type="CurrencyAndAmount" /> <xs:element name="VartnMrgnRcvdPostHrcut" type="CurrencyAndAmount" /> <xs:element name="XcssCollPstd" type="CurrencyAndAmount" /> <xs:element name="XcssCollRcvd" type="CurrencyAndAmount" /> </xs:sequence> </xs:complexType>

CollateralInstructionDetails/ClrgMmbInf- Clearing member information (element)

Description	Clearing member information (UR)
Type	**ClearingMemberIdentification**
Source	<xs:element name="ClrgMmbInf" type="ClearingMemberIdentification" />

CollateralInstructionDetails/CollMktId- Market identifier (ETD, OTC, SFTR) (element)

Description	Market identifier (ETD, OTC, SFTR)
Type	**Max4Text**
Source	<xs:element name="CollMktId" type="Max4Text" />

CollateralInstructionDetails/ClntDtls- Client details (element)

Description	Client details
Type	**ClientIdentification**
Source	<xs:element name="ClntDtls" type="ClientIdentification" />

CollateralInstructionDetails/EligDt- Eligible date (element)

Description	Eligible date
Type	**ISODate**
Source	<xs:element name="EligDt" type="ISODate" />

CollateralInstructionDetails/InitlMrgnPstdPreHrcut- Initial margin posted (pre-haircut) (element)

Description	Initial margin posted (pre-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="InitlMrgnPstdPreHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/InitlMrgnPstdPostHrcut- Initial margin posted (post-haircut) (element)

Description	Initial margin posted (post-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="InitlMrgnPstdPostHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/VartnMrgnPstdPreHrcut- Variation margin posted (pre-haircut) (element)

Description	Variation margin posted (pre-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="VartnMrgnPstdPreHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/VartnMrgnPstdPostHrcut- Variation margin posted (post-haircut) (element)

Description	Variation margin posted (post-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="VartnMrgnPstdPostHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/InitlMrgnRcvdPreHrcut- Initial margin received (pre-haircut) (element)

Description	Initial margin received (pre-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="InitlMrgnRcvdPreHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/InitlMrgnRcvdPostHrcut- Initial margin received (post-haircut) (element)

Description	Initial margin received (post-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="InitlMrgnRcvdPostHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/VartnMrgnRcvdPreHrcut- Variation margin received (pre-haircut) (element)

Description	Variation margin received (pre-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="VartnMrgnRcvdPreHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/VartnMrgnRcvdPostHrcut- Variation margin received (post-haircut) (element)

Description	Variation margin received (post-haircut)
Type	**CurrencyAndAmount**
Source	\<xs:element name="VartnMrgnRcvdPostHrcut" type="CurrencyAndAmount" />

CollateralInstructionDetails/XcssCollPstd- Excess collateral posted (element)

Description	Excess collateral posted
Type	**CurrencyAndAmount**
Source	\<xs:element name="XcssCollPstd" type="CurrencyAndAmount" />

CollateralInstructionDetails/XcssCollRcvd- Excess collateral received (element)

Description	Excess collateral received
Type	**CurrencyAndAmount**
Source	\<xs:element name="XcssCollRcvd" type="CurrencyAndAmount" />

Code4Text- Qualifier (simple type)

Description	Qualifier, code
Type	Derivative of type: xs:string
Format	Min. length=4 Max. length=4

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

CurrencyAndAmount- Currency and amount (complex type)

Description	Currency and amount
Type	Derivative of type: **Amount**
Attributes	**Name** **Description** **Type** Ccy Currency code **CurrencyCode**

Source	\<xs:complexType name="CurrencyAndAmount" >
	  \<xs:simpleContent>
	    \<xs:extension base="Amount" >
	    \< xs:attribute name="Ccy" type="CurrencyCode" use="required" />
	    \</xs:extension>
	  \</xs:simpleContent>
	\</xs:complexType>

CurrencyCode- Currency code (simple type)

Description	Currency code
Type	Derivative of type: xs:string
Format	xs:pattern=[A-Z]{3,3}

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

DateAndDateTimeChoice- Date and time (complex type)

Description	Date and time
Component elements	**Dt** **DtTm**
Source	<xs:complexType name="DateAndDateTimeChoice" > <xs:sequence > <xs:choice > <xs:element name="Dt" type="ISODate" /> <xs:element name="DtTm" type="ISODateTime" /> </xs:choice> </xs:sequence> </xs:complexType>

DateAndDateTimeChoice/Dt- Date (element)

Description	Date
Type	**ISODate**
Source	<xs:element name="Dt" type="ISODate" />

DateAndDateTimeChoice/DtTm- Date and time (element)

Description	Date and time
Type	**ISODateTime**
Source	<xs:element name="DtTm" type="ISODateTime" />

GeneralInformation- General information (complex type)

Description	General information
Component elements	**SndrMsgRef** **CreDtTm**{0,1}
Source	<xs:complexType name="GeneralInformation" > <xs:sequence > <xs:element name="SndrMsgRef" type="Max16Text" /> <xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /> </xs:sequence> </xs:complexType>

GeneralInformation/SndrMsgRef- Sender message reference (element)

Description	Sender message reference
Type	**Max16Text**
Source	<xs:element name="SndrMsgRef" type="Max16Text" />

GeneralInformation/CreDtTm- Creation date and time (element)

Description	Creation date and time
Type	**DateAndDateTimeChoice**
Source	<xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" />

ISODate- Date (simple type)

Description	Date
Type	Derivative of type: xs:date
Format	
Source	<xs:simpleType name="ISODate" > <xs:restriction base="xs:date" > </xs:restriction> </xs:simpleType>

ISODateTime- Date and time (simple type)

Description	Date and time
Type	Derivative of type: xs:dateTime
Format	
Source	<xs:simpleType name="ISODateTime" > <xs:restriction base="xs:dateTime" > </xs:restriction> </xs:simpleType>

KDPWDocument- KDPW system message (complex type)

Description	KDPW system message		
	Name	**Description**	**Type**
Attributes	Sndr	Sender	**KDPWMemberIdentifier**
	Rcvr	Receiver	**KDPWMemberIdentifier**
Component elements	**auth.mrg.001.02**{1,unbounded}		
Source	<xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="auth.mrg.001.02" type="auth.mrg.001.02" maxOccurs="unbounded" /> </xs:sequence> < xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> < xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType>		

KDPWDocument/auth.mrg.001.02- Client collateral registration (element)

Description	Client collateral registration
Type	**auth.mrg.001.02**
Source	<xs:element name="auth.mrg.001.02" type="auth.mrg.001.02" maxOccurs="unbounded" />

KDPWMemberIdentifier- KDPW member identifier (simple type)

Description	KDPW member identifier
Type	Derivative of type: xs:string
Format	Min. length=4 Max. length=4

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

LEIIdentifier- LEI identifier (simple type)

Description	LEI identifier
Type	Derivative of type: xs:string
Format	xs:pattern=[A-Z0-9]{18,18}[0-9]{2,2}

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

Max4Text- Text (simple type)

Description	Text, maximum length 4 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=4

Source	```xml
	<xs:simpleType name="Max4Text" >
	  <xs:restriction base="xs:string" >
	   <xs:whiteSpace value="collapse" />
	   <xs:minLength value="1" />
	   <xs:maxLength value="4" />
	  </xs:restriction>
	</xs:simpleType>
	``

Max8Text- Text (simple type)

Description	Text, maximum length 8 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=8

Source	```xml
	<xs:simpleType name="Max8Text" >
	  <xs:restriction base="xs:string" >
	   <xs:whiteSpace value="collapse" />
	   <xs:minLength value="1" />
	   <xs:maxLength value="8" />
	  </xs:restriction>
	</xs:simpleType>
	``

Max16Text- Text (simple type)

Description	Text, maximum length 16 characters

Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=16

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

Max16TextCollapse- Text (simple type)

Description	Text, maximum length 16 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=16

Source	`<xs:simpleType name="Max16TextCollapse" >`
	  `<xs:restriction base="xs:string" >`
	    `<xs:whiteSpace value="collapse" />`
	    `<xs:minLength value="1" />`
	    `<xs:maxLength value="16" />`
	  `</xs:restriction>`
	`</xs:simpleType>`

auth.mrg.001.02- Client collateral registration (complex type)

Description	Client collateral registration
Component elements	**GnlInf** **CollDtls**

Source	`<xs:complexType name="auth.mrg.001.02" >`
	  `<xs:sequence >`
	    `<xs:element name="GnlInf" type="GeneralInformation" />`
	    `<xs:element name="CollDtls" type="CollateralInstructionDetails" />`
	  `</xs:sequence>`
	`</xs:complexType>`

auth.mrg.001.02/GnlInf- General information (element)

Description	General information
Type	**GeneralInformation**
Source	`<xs:element name="GnlInf" type="GeneralInformation" />`

auth.mrg.001.02/CollDtls- Collateral details (element)

Description	Collateral details
Type	**CollateralInstructionDetails**
Source	`<xs:element name="CollDtls" type="CollateralInstructionDetails" />`