

Structure of message: OTC clearing margin and other payments (colr.mrg.003.03)

Description:

The message presents details of OTC clearing margin and other payments

Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		<u>KDPWDocument</u>	KDPW_CCP system message	[1..1]	<u>KDPWDocument</u>
0.1		<u>colr.mrg.003.03</u>	OTC clearing margin and other payments	[1..1]	<u>colr.mrg.003.03</u>
1		<u>GnInf</u>	General information	[1..1]	<u>GeneralInformation</u>
1.1		<u>SndrMsgRef</u>	Sender message reference	[1..1]	<u>Max16Text</u>
1.2		<u>FuncOfMsg</u>	Function of message	[1..1]	<u>FunctionOfMessage</u>
1.3		<u>CreDtTm</u>	Creation date and time	[0..1]	<u>DateAndDateTimeChoice</u>
1.3.1	{ or	<u>Dt</u>	Date	[1..1]	<u>ISODate</u>
1.3.2	{ or	<u>DtTm</u>	Date and time	[1..1]	<u>ISODateTime</u>
1.4		<u>StmntDt</u>	Settlement date	[1..1]	<u>ISODate</u>
1.5		<u>RcvrTp</u>	Receiver type (payer/member)	[1..1]	<u>Code4Text</u>
2		<u>CshStlmStmnt</u>	Cash settlement statement	[1..n]	<u>CashSettlementStatement</u>
2.1		<u>PngAgt</u>	Paying agent	[1..1]	<u>CashParty</u>
2.1.1		<u>KDPWMmbld</u>	KDPW_CCP member identifier	[1..1]	<u>KDPWMemberIdentifier</u>
2.1.2		<u>CshAcct</u>	IBAN code	[1..1]	<u>IBAN</u>
2.2		<u>Ccy</u>	Currency code	[1..1]	<u>CurrencyCode</u>
2.3		<u>OrdrTp</u>	Order type	[1..1]	<u>Code4Text</u>
2.4		<u>CshStlmSys</u>	Cash settlement system	[1..1]	<u>CashSettlementSystem</u>

2.5		<u>TtlNetBal</u>	Total net balance	[1..1]	<u>BalanceAndSide</u>
2.5.1		<u>Bal</u>	Balance	[1..1]	<u>Amount</u>
2.5.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6		<u>MmbCshStmt</u>	Member cash settlement	[1..n]	<u>MemberCashSettlementStatement</u>
2.6.1		<u>CMmbld</u>	Clearing member identifier	[1..1]	<u>KDPWMemberIdentifier</u>
2.6.2		<u>TtlMmbNetBal</u>	Total member net balance	[1..1]	<u>BalanceAndSide</u>
2.6.2.1		<u>Bal</u>	Balance	[1..1]	<u>Amount</u>
2.6.2.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.3		<u>TtlMmbMrgn</u>	Total member margin	[0..1]	<u>Amount</u>
2.6.4		<u>ReqdCshMrgn</u>	Required cash margin in PLN	[0..1]	<u>Amount</u>
2.6.5		<u>CurSctyMrgn</u>	Current security margin	[0..1]	<u>Amount</u>
2.6.6		<u>CurFrqnCcyMrgn</u>	Current foreign currency margin	[0..1]	<u>Amount</u>
2.6.7		<u>CshSttlmClnt</u>	Cash settlement at client level	[0..n]	<u>CashSettlementClientLevel</u>
2.6.7.1		<u>PBAcctld</u>	PB account identifier	[1..1]	<u>Max35Text</u>
2.6.7.2		<u>OwnrTp</u>	Owner type	[1..1]	<u>Max1Text</u>
2.6.7.3		<u>MmbTp</u>	Member type	[1..1]	<u>Max2Text</u>
2.6.7.4		<u>RprAgrmntld</u>	Representation agreement identifier	[1..1]	<u>Max2Text</u>
2.6.7.5		<u>Clntld</u>	NKK code	[1..1]	<u>Max8Text</u>
2.6.7.6		<u>TtlClntNetBal</u>	Total client net balance	[0..1]	<u>BalanceAndSide</u>
2.6.7.6.1		<u>Bal</u>	Balance	[1..1]	<u>Amount</u>
2.6.7.6.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.7		<u>TtlMrgn</u>	Total margin	[0..1]	<u>Amount</u>
2.6.7.8		<u>PrvsCshMrgn</u>	Previous cash margin in PLN	[0..1]	<u>Amount</u>
2.6.7.9		<u>ReqdCshMrgn</u>	Required cash margin in PLN	[0..1]	<u>Amount</u>

2.6.7.10		<u>CurSctyMrgn</u>	Current security margin	[0..1]	<u>Amount</u>
2.6.7.11	<u>gn</u>	<u>CurFrqnCcyMr</u>	Current foreign currency margin	[0..1]	<u>Amount</u>
2.6.7.12		<u>InitlMrgn</u>	Initial margin	[0..1]	<u>Amount</u>
2.6.7.13		<u>LCMrgn</u>	Liquidity and concentration risk margin	[0..1]	<u>Amount</u>
2.6.7.14		<u>IMAddon</u>	Individual member add-on	[0..1]	<u>Amount</u>
2.6.7.15		<u>Pmt</u>	Payment details	[0..1]	<u>PaymentDetails</u>
2.6.7.15.1		<u>TtlPmt</u>	Total payment	[1..1]	<u>AmountAndDirection</u>
2.6.7.15.1.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.1.2	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15.2		<u>VarMrgn</u>	Variation margin or settlement amount	[0..1]	<u>AmountAndDirection</u>
2.6.7.15.2.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.2.2	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15.3		<u>Cpn</u>	Coupon	[0..1]	<u>AmountAndDirection</u>
2.6.7.15.3.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.3.2	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15.4		<u>Fee</u>	Fee	[0..1]	<u>AmountAndDirection</u>
2.6.7.15.4.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.4.2	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15.5		<u>PAIPAA</u>	PAI or PAA	[0..1]	<u>AmountAndDirection</u>
2.6.7.15.5.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.5.2	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15.6		<u>TtlSttlmAdj</u>	Total settlement adjustment	[0..1]	<u>AmountAndDirection</u>

2.6.7.15.6.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.6.2	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15.7		<u>SttlmAdjDtls</u>	Adjustment details	[0..n]	<u>AdjustmentDetails</u>
2.6.7.15.7.1		<u>Tp</u>	Adjustment type (e.g. AUCTION, PORTING or other defined by KDPW_CCP)	[1..1]	<u>Max16Text</u>
2.6.7.15.7.2		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.7.3	<u>d</u>	<u>CdtDbtIn</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>

Message component elements:

KDPWDocument- KDPW_CCP system message (element)	
Description	KDPW_CCP system message
Type	<u>KDPWDocument</u>
Source	<xs:element name="KDPWDocument" type="KDPWDocument" />
AdjustmentDetails- Adjustment details (complex type)	
Description	Adjustment details
Component elements	<u>Tp</u> <u>Amt</u> <u>CdtDbtInd</u>
Source	<xs:complexType name="AdjustmentDetails" > <xs:sequence > <xs:element name="Tp" type="Max16Text" /> <xs:element name="Amt" type="Amount" /> <xs:element name="CdtDbtInd" type="CreditDebitCode" /> </xs:sequence> </xs:complexType>
AdjustmentDetails/Tp- Adjustment type (e.g. AUCTION, PORTING or other defined by KDPW_CCP) (element)	
Description	Adjustment type (e.g. AUCTION, PORTING or other defined by KDPW_CCP)
Type	<u>Max16Text</u>
Source	<xs:element name="Tp" type="Max16Text" />
AdjustmentDetails/Amt- Amount (element)	
Description	Amount

Type	Amount
Source	<code><xs:element name="Amt" type="Amount" /></code>
AdjustmentDetails/CdtDbtInd- Credit/Debit indicator (element)	
Description	Credit/Debit indicator
Type	CreditDebitCode
Source	<code><xs:element name="CdtDbtInd" type="CreditDebitCode" /></code>
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	<pre><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></pre>
AmountAndDate- Amount, currency and date (complex type)	
Description	Amount, currency and date
Component elements	Amt ValDt {0,1}
Source	<pre><xs:complexType name="AmountAndDate" > <xs:sequence > <xs:element name="Amt" type="CurrencyAndAmount" /> <xs:element name="ValDt" type="ISODate" minOccurs="0" /> </xs:sequence> </xs:complexType></pre>
AmountAndDate/Amt- Currency and amount (element)	
Description	Currency and amount
Type	CurrencyAndAmount
Source	<code><xs:element name="Amt" type="CurrencyAndAmount" /></code>
AmountAndDate/ValDt- Value date (element)	
Description	Value date.
Type	ISODate
Source	<code><xs:element name="ValDt" type="ISODate" minOccurs="0" /></code>
AmountAndDirection- Amount and direction (complex type)	
Description	Amount and direction

Component elements	Amt CdtDbtInd
Source	<pre><xs:complexType name="AmountAndDirection" > <xs:sequence > <xs:element name="Amt" type="Amount" /> <xs:element name="CdtDbtInd" type="CreditDebitCode" /> </xs:sequence> </xs:complexType></pre>
AmountAndDirection/Amt- Amount (element)	
Description	Amount
Type	Amount
Source	<pre><xs:element name="Amt" type="Amount" /></pre>
AmountAndDirection/CdtDbtInd- Credit/Debit indicator (element)	
Description	Credit/Debit indicator
Type	CreditDebitCode
Source	<pre><xs:element name="CdtDbtInd" type="CreditDebitCode" /></pre>
BalanceAndSide- Balance and side (complex type)	
Description	Balance and side
Component elements	Bal CdtDbtInd
Source	<pre><xs:complexType name="BalanceAndSide" > <xs:sequence > <xs:element name="Bal" type="Amount" /> <xs:element name="CdtDbtInd" type="CreditDebitCode" /> </xs:sequence> </xs:complexType></pre>
BalanceAndSide/Bal- Balance (element)	
Description	Balance
Type	Amount
Source	<pre><xs:element name="Bal" type="Amount" /></pre>
BalanceAndSide/CdtDbtInd- Credit/Debit indicator (element)	
Description	Credit/Debit indicator
Type	CreditDebitCode
Source	<pre><xs:element name="CdtDbtInd" type="CreditDebitCode" /></pre>
BICIdentifier- BIC identifier (simple type)	
Description	Financial institution BIC identifier
Type	Derivative of type: xs:string
Format	xs:pattern=[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Source	<pre><xs:simpleType name="BICIdentifier" > <xs:restriction base="xs:string" > <xs:pattern value="[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}" /> </xs:restriction> </xs:simpleType></pre>
BusinessDayState- Business day state (complex type)	
Description	Business day state
Component elements	DayPhs SttlmSsnId {0,1}
Source	<pre><xs:complexType name="BusinessDayState" > <xs:sequence > <xs:element name="DayPhs" type="Max1Text" /> <xs:element name="SttlmSsnId" type="Max2Int" minOccurs="0" /> </xs:sequence> </xs:complexType></pre>
BusinessDayState/DayPhs- Day phase (element)	
Description	Day phase
Type	Max1Text
Source	<pre><xs:element name="DayPhs" type="Max1Text" /></pre>
BusinessDayState/SttlmSsnId- Settlement session identifier (element)	
Description	Settlement session identifier
Type	Max2Int
Source	<pre><xs:element name="SttlmSsnId" type="Max2Int" minOccurs="0" /></pre>
CashParty- Cash party (complex type)	
Description	Cash payment institution
Component elements	KDPWMmbId CshAcct
Source	<pre><xs:complexType name="CashParty" > <xs:sequence > <xs:element name="KDPWMmbId" type="KDPWMemberIdentifier" /> <xs:element name="CshAcct" type="IBAN" /> </xs:sequence> </xs:complexType></pre>
CashParty/KDPWMmbId- KDPW_CCP member identifier (element)	
Description	KDPW_CCP member identifier
Type	KDPWMemberIdentifier
Source	<pre><xs:element name="KDPWMmbId" type="KDPWMemberIdentifier" /></pre>
CashParty/CshAcct- IBAN code (element)	
Description	Settlement bank cash account number
Type	IBAN

Source	<xs:element name="CshAcct" type="IBAN" />
CashSettlementClientLevel- Cash settlement at client level (complex type)	
Description	Cash settlement at client level
Component elements	<u>PBAcctId</u> <u>OwnrTp</u> <u>MmbTp</u> <u>RprAgrmntId</u> <u>ClntId</u> <u>TtlClntNetBal</u> {0,1} <u>TtlMrgn</u> {0,1} <u>PrvsCshMrgn</u> {0,1} <u>ReqdCshMrgn</u> {0,1} <u>CurSctyMrgn</u> {0,1} <u>CurFrgnCcyMrgn</u> {0,1} <u>InitlMrgn</u> {0,1} <u>LCMrgn</u> {0,1} <u>IMAddon</u> {0,1} <u>Pmt</u> {0,1}
Source	<pre> <xs:complexType name="CashSettlementClientLevel" > <xs:sequence > <xs:element name="PBAcctId" type="Max35Text" /> <xs:element name="OwnrTp" type="Max1Text" /> <xs:element name="MmbTp" type="Max2Text" /> <xs:element name="RprAgrmntId" type="Max2Text" /> <xs:element name="ClntId" type="Max8Text" /> <xs:element name="TtlClntNetBal" type="BalanceAndSide" minOccurs="0" /> <xs:element name="TtlMrgn" type="Amount" minOccurs="0" /> <xs:element name="PrvsCshMrgn" type="Amount" minOccurs="0" /> <xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" /> <xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" /> <xs:element name="CurFrgnCcyMrgn" type="Amount" minOccurs="0" /> <xs:element name="InitlMrgn" type="Amount" minOccurs="0" /> <xs:element name="LCMrgn" type="Amount" minOccurs="0" /> <xs:element name="IMAddon" type="Amount" minOccurs="0" /> <xs:element name="Pmt" type="PaymentDetails" minOccurs="0" /> </xs:sequence> </xs:complexType> </pre>
CashSettlementClientLevel/PBAcctId- PB account identifier (element)	
Description	PB account identifier
Type	<u>Max35Text</u>
Source	<xs:element name="PBAcctId" type="Max35Text" />
CashSettlementClientLevel/OwnrTp- Owner type (element)	
Description	Owner type e.g. own securities, securities of client(s), securities account
Type	<u>Max1Text</u>
Source	<xs:element name="OwnrTp" type="Max1Text" />

CashSettlementClientLevel/MmbTp- Member type (element)	
Description	Member type
Type	<u>Max2Text</u>
Source	<xs:element name="MmbTp" type="Max2Text" />
CashSettlementClientLevel/RprAgrmntId- Representation agreement identifier (element)	
Description	Representation agreement identifier
Type	<u>Max2Text</u>
Source	<xs:element name="RprAgrmntId" type="Max2Text" />
CashSettlementClientLevel/ClntId- NKK code (element)	
Description	NKK code
Type	<u>Max8Text</u>
Source	<xs:element name="ClntId" type="Max8Text" />
CashSettlementClientLevel/TtlClntNetBal- Total client net balance (element)	
Description	Total client net balance
Type	<u>BalanceAndSide</u>
Source	<xs:element name="TtlClntNetBal" type="BalanceAndSide" minOccurs="0" />
CashSettlementClientLevel/TtlMrgn- Total margin (element)	
Description	Total margin
Type	<u>Amount</u>
Source	<xs:element name="TtlMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/PrvsCshMrgn- Previous cash margin in PLN (element)	
Description	Previous cash margin in PLN
Type	<u>Amount</u>
Source	<xs:element name="PrvsCshMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/ReqdCshMrgn- Required cash margin in PLN (element)	
Description	Required cash margin in PLN
Type	<u>Amount</u>
Source	<xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/CurSctyMrgn- Current security margin (element)	
Description	Current security margin
Type	<u>Amount</u>
Source	<xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/CurFrngCcyMrgn- Current foreign currency margin (element)	
Description	Current foreign currency margin

Type	Amount
Source	<xs:element name="CurFrgnCcyMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/InitlMrgn- Initial margin (element)	
Description	Initial margin
Type	Amount
Source	<xs:element name="InitlMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/LCMrgn- Liquidity and concentration risk margin (element)	
Description	Liquidity and concentration risk margin
Type	Amount
Source	<xs:element name="LCMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/IMAddn- Individual member add-on (element)	
Description	Individual member add-on
Type	Amount
Source	<xs:element name="IMAddn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/Pmt- Payment details (element)	
Description	Payment details
Type	PaymentDetails
Source	<xs:element name="Pmt" type="PaymentDetails" minOccurs="0" />
CashSettlementStatement- Cash settlement statement (complex type)	
Description	Cash settlement statement
Component elements	PngAgt Ccy OrdrTp CshSttlmSys TtlNetBal MmbCshStmt { 1,unbounded}
Source	<pre> <xs:complexType name="CashSettlementStatement" > <xs:sequence > <xs:element name="PngAgt" type="CashParty" /> <xs:element name="Ccy" type="CurrencyCode" /> <xs:element name="OrdrTp" type="Code4Text" /> <xs:element name="CshSttlmSys" type="CashSettlementSystem" /> <xs:element name="TtlNetBal" type="BalanceAndSide" /> <xs:element name="MmbCshStmt" type="MemberCashSettlementStatement" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType> </pre>
CashSettlementStatement/PngAgt- Paying agent (element)	
Description	Paying agent
Type	CashParty

Source	<xs:element name="PngAgt" type="CashParty" />
CashSettlementStatement/Ccy- Currency code (element)	
Description	Currency code
Type	<u>CurrencyCode</u>
Source	<xs:element name="Ccy" type="CurrencyCode" />
CashSettlementStatement/OrdTp- Order type (element)	
Description	Order type of the settlement bank
Type	<u>Code4Text</u>
Source	<xs:element name="OrdTp" type="Code4Text" />
CashSettlementStatement/CshStlmSys- Cash settlement system (element)	
Description	Cash settlement system. For derivatives, always NETT.
Type	<u>CashSettlementSystem</u>
Source	<xs:element name="CshStlmSys" type="CashSettlementSystem" />
CashSettlementStatement/TtlNetBal- Total net balance (element)	
Description	Total net balance
Type	<u>BalanceAndSide</u>
Source	<xs:element name="TtlNetBal" type="BalanceAndSide" />
CashSettlementStatement/MmbCshStmt- Member cash settlement (element)	
Description	Member cash settlement.
Type	<u>MemberCashSettlementStatement</u>
Source	<xs:element name="MmbCshStmt" type="MemberCashSettlementStatement" maxOccurs="unbounded" />
CashSettlementSystem- Cash settlement system (simple type)	
Description	Cash settlement system. The field defines the cash credits and debits netting method.
Type	Derivative of type: xs:string
Format	Code Description NETTMultilateral netting
Source	<xs:simpleType name="CashSettlementSystem" > <xs:restriction base="xs:string" > <xs:enumeration value="NETT" /> </xs:restriction> </xs:simpleType>
Code4Text- Qualifier (simple type)	
Description	Qualifier, code
Type	Derivative of type: xs:string

Format	Min. length=4 Max. length=4						
Source	<pre><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></pre>						
CreditDebitCode- Credit/Debit code (simple type)							
Description	Credit/Debit code						
Type	Derivative of type: xs:string						
Format	<table border="0"> <thead> <tr> <th>Code</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>CRDT</td> <td>Credit</td> </tr> <tr> <td>DBIT</td> <td>Debit</td> </tr> </tbody> </table>	Code	Description	CRDT	Credit	DBIT	Debit
Code	Description						
CRDT	Credit						
DBIT	Debit						
Source	<pre><xs:simpleType name="CreditDebitCode" > <xs:restriction base="xs:string" > <xs:enumeration value="CRDT" /> <xs:enumeration value="DBIT" /> </xs:restriction> </xs:simpleType></pre>						
CurrencyAndAmount- Currency and amount (complex type)							
Description	Currency and amount						
Type	Derivative of type: Amount						
Attributes	<table border="0"> <thead> <tr> <th>Name</th> <th>Description</th> <th>Type</th> </tr> </thead> <tbody> <tr> <td>Ccy</td> <td>Currency code</td> <td>CurrencyCode</td> </tr> </tbody> </table>	Name	Description	Type	Ccy	Currency code	CurrencyCode
Name	Description	Type					
Ccy	Currency code	CurrencyCode					
Source	<pre><xs:complexType name="CurrencyAndAmount" > <xs:simpleContent> <xs:extension base="Amount" > < xs:attribute name="Ccy" type="CurrencyCode" use="required" /> </xs:extension> </xs:simpleContent> </xs:complexType></pre>						
CurrencyCode- Currency code (simple type)							
Description	Currency code						
Type	Derivative of type: xs:string						
Format	xs:pattern=[A-Z]{3,3}						
Source	<pre><xs:simpleType name="CurrencyCode" > <xs:restriction base="xs:string" > <xs:pattern value="[A-Z]{3,3}" /> </xs:restriction> </xs:simpleType></pre>						

DateAndDateTimeChoice- Date and time (complex type)					
Description	Date and time				
Component elements	Dt DtTm				
Source	<pre><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></pre>				
DateAndDateTimeChoice/Dt- Date (element)					
Description	Date				
Type	ISODate				
Source	<pre><xs:element name="Dt" type="ISODate" /></pre>				
DateAndDateTimeChoice/DtTm- Date and time (element)					
Description	Date and time				
Type	ISODateTime				
Source	<pre><xs:element name="DtTm" type="ISODateTime" /></pre>				
FunctionOfMessage- Function of message (simple type)					
Description	Function of message				
Type	Derivative of type: xs:string				
Format	<table border="1"> <thead> <tr> <th>Code</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>NEWM</td> <td>New message</td> </tr> </tbody> </table>	Code	Description	NEWM	New message
Code	Description				
NEWM	New message				
Source	<pre><xs:simpleType name="FunctionOfMessage" > <xs:restriction base="xs:string" > <xs:enumeration value="NEWM" /> </xs:restriction> </xs:simpleType></pre>				
GeneralInformation- General information (complex type)					
Description	General information				
Component elements	SndrMsgRef FuncOfMsg CreDtTm {0,1} StmtDt RcvrTp				
Source	<pre><xs:complexType name="GeneralInformation" > <xs:sequence > <xs:element name="SndrMsgRef" type="Max16Text" /> <xs:element name="FuncOfMsg" type="FunctionOfMessage" /> <xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /></pre>				

	<pre><xs:element name="Stmtdt" type="ISODate" /> <xs:element name="RcvrTp" type="Code4Text" /> </xs:sequence> </xs:complexType></pre>
GeneralInformation/SndrMsgRef- Sender message reference (element)	
Description	Sender message reference
Type	Max16Text
Source	<pre><xs:element name="SndrMsgRef" type="Max16Text" /></pre>
GeneralInformation/FuncOfMsg- Function of message (element)	
Description	Function of message
Type	FunctionOfMessage
Source	<pre><xs:element name="FuncOfMsg" type="FunctionOfMessage" /></pre>
GeneralInformation/CreDtTm- Creation date and time (element)	
Description	Creation date and time
Type	DateAndDateTimeChoice
Source	<pre><xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /></pre>
GeneralInformation/Stmtdt- Settlement date (element)	
Description	Settlement date
Type	ISODate
Source	<pre><xs:element name="Stmtdt" type="ISODate" /></pre>
GeneralInformation/RcvrTp- Receiver type (payer/member) (element)	
Description	Receiver type. Allowed values: MMBR-member; PAYE-payer.
Type	Code4Text
Source	<pre><xs:element name="RcvrTp" type="Code4Text" /></pre>
IBAN- IBAN code (simple type)	
Description	Settlement bank cash account number
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=28
Source	<pre><xs:simpleType name="IBAN" > <xs:restriction base="xs:string" > <xs:whiteSpace value="collapse" /> <xs:minLength value="1" /> <xs:maxLength value="28" /> </xs:restriction> </xs:simpleType></pre>
ISINIdentifier- ISIN identifier (simple type)	

Description	Financial instrument ISIN identifier		
Type	Derivative of type: xs:string		
Format	Min. length=12 Max. length=12		
Source	<pre><xs:simpleType name="ISINIdentifier" > <xs:restriction base="xs:string" > <xs:whiteSpace value="collapse" /> <xs:minLength value="12" /> <xs:maxLength value="12" /> </xs:restriction> </xs:simpleType></pre>		
ISODate- Date (simple type)			
Description	Date		
Type	Derivative of type: xs:date		
Format			
Source	<pre><xs:simpleType name="ISODate" > <xs:restriction base="xs:date" > </xs:restriction> </xs:simpleType></pre>		
ISODateTime- Date and time (simple type)			
Description	Date and time		
Type	Derivative of type: xs:dateTime		
Format			
Source	<pre><xs:simpleType name="ISODateTime" > <xs:restriction base="xs:dateTime" > </xs:restriction> </xs:simpleType></pre>		
KDPWDocument- KDPW system message (complex type)			
Description	KDPW_CCP system message		
Attributes	Name	Description	Type
	Sndr	Sender	KDPWMemberIdentifier
	Rcvr	Receiver	KDPWMemberIdentifier
Component elements	colr.mrg.003.03		
Source	<pre><xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="colr.mrg.003.03" type="colr.mrg.003.03" /> </xs:sequence> < xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> < xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType></pre>		
KDPWDocument/colr.mrg.003.03- OTC clearing margin and other payments (element)			

Description	OTC clearing margin and other payments
Type	colr.mrg.003.03
Source	<xs:element name="colr.mrg.003.03" type="colr.mrg.003.03" />
KDPWMarketIdentifier- KDPW_CCP market identifier (simple type)	
Description	KDPW_CCP market identifier
Type	Derivative of type: xs:string
Format	Min. length=2 Max. length=2
Source	<pre><xs:simpleType name="KDPWMarketIdentifier" > <xs:restriction base="xs:string" > <xs:whiteSpace value="collapse" /> <xs:minLength value="2" /> <xs:maxLength value="2" /> </xs:restriction> </xs:simpleType></pre>
KDPWMemberIdentifier- KDPW_CCP member identifier (simple type)	
Description	KDPW_CCP member identifier
Type	Derivative of type: xs:string
Format	Min. length=4 Max. length=4
Source	<pre><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></pre>
Max2Int- Integer (simple type)	
Description	Integer, max. length 2 digits
Type	Derivative of type: xs:integer
Format	Number of characters=2 Min. value=0
Source	<pre><xs:simpleType name="Max2Int" > <xs:restriction base="xs:integer" > <xs:totalDigits value="2" /> <xs:minInclusive value="0" /> </xs:restriction> </xs:simpleType></pre>
Max1Text- Text (simple type)	
Description	Text, length 1 character
Type	Derivative of type: xs:string

Format	Min. length=1 Max. length=1
Source	<pre><xs:simpleType name="Max1Text" > <xs:restriction base="xs:string" > <xs:whiteSpace value="collapse" /> <xs:minLength value="1" /> <xs:maxLength value="1" /> </xs:restriction> </xs:simpleType></pre>
Max2Text- Text (simple type)	
Description	Text, max. length 2 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=2
Source	<pre><xs:simpleType name="Max2Text" > <xs:restriction base="xs:string" > <xs:whiteSpace value="collapse" /> <xs:minLength value="1" /> <xs:maxLength value="2" /> </xs:restriction> </xs:simpleType></pre>
Max8Text- Text (simple type)	
Description	Text, max. length 8 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=8
Source	<pre><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></pre>
Max16Text- Text (simple type)	
Description	Text, max. length 16 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=16
Source	<pre><xs:simpleType name="Max16Text" > <xs:restriction base="xs:string" > <xs:minLength value="1" /> <xs:maxLength value="16" /> </xs:restriction> </xs:simpleType></pre>

	<pre></xs:restriction> </xs:simpleType></pre>
Max16TextCollapse- Text (simple type)	
Description	Text, max. length 16 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=16
Source	<pre><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></pre>
Max35Text- Text (simple type)	
Description	Text, max. length 35 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=35
Source	<pre><xs:simpleType name="Max35Text" > <xs:restriction base="xs:string" > <xs:minLength value="1" /> <xs:maxLength value="35" /> </xs:restriction> </xs:simpleType></pre>
MemberCashSettlementStatement- Member cash settlement (complex type)	
Description	Member cash settlement
Component elements	<p>CMmbId TtlMmbNetBal TtlMmbMrgn{0,1} ReqdCshMrgn{0,1} CurSctyMrgn{0,1} CurFrqnCcyMrgn{0,1} CshSttlmClnt{0,unbounded}</p>
Source	<pre><xs:complexType name="MemberCashSettlementStatement" > <xs:sequence > <xs:element name="CMmbId" type="KDPWMemberIdentifier" /> <xs:element name="TtlMmbNetBal" type="BalanceAndSide" /> <xs:element name="TtlMmbMrgn" type="Amount" minOccurs="0" /> <xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" /> <xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" /> <xs:element name="CurFrqnCcyMrgn" type="Amount" minOccurs="0" /> <xs:element name="CshSttlmClnt" type="CashSettlementClientLevel" minOccurs="0" maxOccurs="unbounded" /> </xs:sequence > </xs:complexType></pre>

	</xs:sequence> </xs:complexType>
MemberCashSettlementStatement/CMmbId- Clearing member identifier (element)	
Description	KDPW clearing member identifier
Type	<u>KDPWMemberIdentifier</u>
Source	<xs:element name="CMmbId" type="KDPWMemberIdentifier" />
MemberCashSettlementStatement/TtlMmbNetBal- Total member net balance (element)	
Description	Total member net balance
Type	<u>BalanceAndSide</u>
Source	<xs:element name="TtlMmbNetBal" type="BalanceAndSide" />
MemberCashSettlementStatement/TtlMmbMrgn- Total member margin (element)	
Description	Total member margin
Type	<u>Amount</u>
Source	<xs:element name="TtlMmbMrgn" type="Amount" minOccurs="0" />
MemberCashSettlementStatement/ReqdCshMrgn- Required cash margin in PLN (element)	
Description	Required cash margin in PLN
Type	<u>Amount</u>
Source	<xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" />
MemberCashSettlementStatement/CurSctyMrgn- Current security margin (element)	
Description	Current security margin
Type	<u>Amount</u>
Source	<xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" />
MemberCashSettlementStatement/CurFrgnCcyMrgn- Current foreign currency margin (element)	
Description	Current foreign currency margin
Type	<u>Amount</u>
Source	<xs:element name="CurFrgnCcyMrgn" type="Amount" minOccurs="0" />
MemberCashSettlementStatement/CshSttlmClnt- Cash settlement at client level (element)	
Description	Cash settlement at client level
Type	<u>CashSettlementClientLevel</u>
Source	<xs:element name="CshSttlmClnt" type="CashSettlementClientLevel" minOccurs="0" maxOccurs="unbounded" />
PaymentDetails- Payment details (complex type)	
Description	Payment details
Component elements	<u>TtlPmt</u> <u>VarMrgn</u> {0,1} <u>Cpn</u> {0,1}

	<u>Fee</u> {0,1} <u>PAIPAA</u> {0,1} <u>TtlStlmAdj</u> {0,1} <u>StlmAdjDtls</u> {0,unbounded}
Source	<pre> <xs:complexType name="PaymentDetails" > <xs:sequence > <xs:element name="TtlPmt" type="AmountAndDirection" /> <xs:element name="VarMrgn" type="AmountAndDirection" minOccurs="0" /> <xs:element name="Cpn" type="AmountAndDirection" minOccurs="0" /> <xs:element name="Fee" type="AmountAndDirection" minOccurs="0" /> <xs:element name="PAIPAA" type="AmountAndDirection" minOccurs="0" /> <xs:element name="TtlStlmAdj" type="AmountAndDirection" minOccurs="0" /> <xs:element name="StlmAdjDtls" type="AdjustmentDetails" minOccurs="0" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType> </pre>
PaymentDetails/TtlPmt- Total payment (element)	
Description	Total payment
Type	<u>AmountAndDirection</u>
Source	<xs:element name="TtlPmt" type="AmountAndDirection" />
PaymentDetails/VarMrgn- Variation margin or settlement amount (element)	
Description	Variation margin for transactions with margin (TZD) or settlement amount for transactions with settlement (TZR)
Type	<u>AmountAndDirection</u>
Source	<xs:element name="VarMrgn" type="AmountAndDirection" minOccurs="0" />
PaymentDetails/Cpn- Coupon (element)	
Description	Coupon
Type	<u>AmountAndDirection</u>
Source	<xs:element name="Cpn" type="AmountAndDirection" minOccurs="0" />
PaymentDetails/Fee- Fee (element)	
Description	Fee
Type	<u>AmountAndDirection</u>
Source	<xs:element name="Fee" type="AmountAndDirection" minOccurs="0" />
PaymentDetails/PAIPAA- PAI or PAA (element)	
Description	PAI for transactions with margin (TZD) or PAA for transactions with settlement (TZR)
Type	<u>AmountAndDirection</u>
Source	<xs:element name="PAIPAA" type="AmountAndDirection" minOccurs="0" />
PaymentDetails/TtlStlmAdj- Total settlement adjustment (element)	

Description	Total settlement adjustment
Type	AmountAndDirection
Source	<xs:element name="TtlStlmAdj" type="AmountAndDirection" minOccurs="0" />
PaymentDetails/StlmAdjDtIs- Adjustment details (element)	
Description	Adjustment details
Type	AdjustmentDetails
Source	<xs:element name="StlmAdjDtIs" type="AdjustmentDetails" minOccurs="0" maxOccurs="unbounded" />
YesNoIndicator- Yes/No indicator (simple type)	
Description	Yes/No indicator
Type	Derivative of type: xs:string
Format	CodeDescription Y True (Yes) N False (No)
Source	<xs:simpleType name="YesNoIndicator" > <xs:restriction base="xs:string" > <xs:enumeration value="Y" /> <xs:enumeration value="N" /> </xs:restriction> </xs:simpleType>
colr.mrg.003.03- OTC clearing margin and other payments (complex type)	
Description	OTC clearing margin and other payments
Component elements	GnlInf CshStlmStmt {1,unbounded}
Source	<xs:complexType name="colr.mrg.003.03" > <xs:sequence > <xs:element name="GnlInf" type="GeneralInformation" /> <xs:element name="CshStlmStmt" type="CashSettlementStatement" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType>
colr.mrg.003.03/GnlInf- General information (element)	
Description	General information
Type	GeneralInformation
Source	<xs:element name="GnlInf" type="GeneralInformation" />
colr.mrg.003.03/CshStlmStmt- Cash settlement statement (element)	
Description	Cash settlement statement
Type	CashSettlementStatement
Source	<xs:element name="CshStlmStmt" type="CashSettlementStatement" maxOccurs="unbounded" />

