

Structure of message: Statement of credits and debits in the derivatives clearing system and the risk management system (**colr.stm.001.02**)

Description:

The message presents details of payments including the clearing fund, the guarantee funds, margins, additional margins and marking to the market, premium and exercise of instruments under a single payment order with 651 title code.

Structure:

| No. | Or | < XML Tag > | Name | Multiplicity | Type |
|---------|---------|------------------------|---|--------------|------------------------------|
| 0 | | <u>KDPWDocument</u> | KDPW system message | [1..1] | <u>KDPWDocument</u> |
| 0.1 | | <u>colr.stm.001.02</u> | Statement of credits and debits in the derivatives clearing system and the risk management system | [1..1] | <u>colr.stm.001.02</u> |
| 1 | | <u>GnlInf</u> | General information | [1..1] | <u>GeneralInformation</u> |
| 1.1 | | <u>SndrMsgRef</u> | Sender message reference | [1..1] | <u>Max16Text</u> |
| 1.2 | | <u>CreDtTm</u> | Creation date and time | [0..1] | <u>DateAndDateTimeChoice</u> |
| 1.2.1 | { or | <u>Dt</u> | Date | [1..1] | <u>ISODate</u> |
| 1.2.2 | or } | <u>DtTm</u> | Date and time | [1..1] | <u>ISODateTime</u> |
| 2 | | <u>MmbBal</u> | Member balance | [1..n] | <u>MemberBalance</u> |
| 2.1 | | <u>StmntDt</u> | Statement date | [1..1] | <u>ISODate</u> |
| 2.2 | | <u>PmtDt</u> | Payment date | [1..1] | <u>ISODate</u> |
| 2.3 | | <u>Ccy</u> | Currency | [1..1] | <u>CurrencyCode</u> |
| 2.4 | | <u>TtlMmbNetBal</u> | Total member net balance | [1..1] | <u>BalanceAndSide</u> |
| 2.4.1 | | <u>Bal</u> | Balance | [1..1] | <u>Amount</u> |
| 2.4.2 | | <u>CdtDbtInd</u> | Credit/Debit indicator | [1..1] | <u>CreditDebitCode</u> |
| 2.5 | | <u>BalDtIs</u> | Balance details | [1..1] | <u>BalanceDetails</u> |
| 2.5.1 | | <u>BalElem</u> | Balance element | [1..n] | <u>BalanceElement</u> |
| 2.5.1.1 | | <u>OwnrTp</u> | Owner type | [0..1] | <u>Max1Text</u> |
| 2.5.1.2 | | <u>AcctTp</u> | Account type | [0..1] | <u>Max1Text</u> |
| 2.5.1.3 | | <u>OblgtnTp</u> | Obligation type | [0..1] | <u>Code4Text</u> |
| 2.5.1.4 | | <u>SgndBal</u> | Single balance | [1..1] | <u>BalanceAndSide</u> |

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|-----------|--------------------|--|--------|-------------------------|
| 2.5.1.4.1 | <u>Bal</u> | Balance | [1..1] | <u>Amount</u> |
| 2.5.1.4.2 | <u>CdtDbtInd</u> | Credit/Debit indicator | [1..1] | <u>CreditDebitCode</u> |
| 2.5.2 | <u>UpdtdFndVal</u> | Updated fund value including additional margin | [1..n] | <u>UpdatedFundValue</u> |
| 2.5.2.1 | <u>FndCd</u> | Fund code | [1..1] | <u>Code4Text</u> |
| 2.5.2.2 | <u>UpdtdBal</u> | Updated balance | [1..1] | <u>BalanceAndSide</u> |
| 2.5.2.2.1 | <u>Bal</u> | Balance | [1..1] | <u>Amount</u> |
| 2.5.2.2.2 | <u>CdtDbtInd</u> | Credit/Debit indicator | [1..1] | <u>CreditDebitCode</u> |
| 2.5.2.3 | <u>ExmUpdtdBal</u> | Additional margin updated balance | [1..1] | <u>BalanceAndSide</u> |
| 2.5.2.3.1 | <u>Bal</u> | Balance | [1..1] | <u>Amount</u> |
| 2.5.2.3.2 | <u>CdtDbtInd</u> | Credit/Debit indicator | [1..1] | <u>CreditDebitCode</u> |

Message component elements:

| | |
|--|--|
| KDPWDocument- KDPW system message (element) | |
| Description | KDPW system message |
| Type | <u>KDPWDocument</u> |
| 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 | <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- Currency, amount and date (complex type) | |
| Description | Currency, amount and date |
| Component | <u>Amt</u> |

| | |
|---|---|
| elements | 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 | <pre><xs:element name="Amt" type="CurrencyAndAmount" /></pre> |
| AmountAndDate/ValDt- Value date (element) | |
| Description | Securities valuation date. |
| Type | ISODate |
| Source | <pre><xs:element name="ValDt" type="ISODate" minOccurs="0" /></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> |
| BalanceDetails- Balance details (complex type) | |
| Description | Balance details |

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|---|--|
| Component elements | BalElem { 1,unbounded} UpdtdFndVal { 1,unbounded } |
| Source | <pre><xs:complexType name="BalanceDetails" > <xs:sequence > <xs:element name="BalElem" type="BalanceElement" maxOccurs="unbounded" /> <xs:element name="UpdtdFndVal" type="UpdatedFundValue" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType></pre> |
| BalanceDetails/BalElem- Balance element (element) | |
| Description | Balance element |
| Type | BalanceElement |
| Source | <pre><xs:element name="BalElem" type="BalanceElement" maxOccurs="unbounded" /></pre> |
| BalanceDetails/UpdtdFndVal- Updated fund value including additional margin (element) | |
| Description | Updated fund value including additional margin |
| Type | UpdatedFundValue |
| Source | <pre><xs:element name="UpdtdFndVal" type="UpdatedFundValue" maxOccurs="unbounded" /></pre> |
| BalanceElement- Balance element (complex type) | |
| Description | Balance element |
| Component elements | OwnrTp {0,1} AcctTp {0,1} OblgtnTp {0,1} SgndBal |
| Source | <pre><xs:complexType name="BalanceElement" > <xs:sequence > <xs:element name="OwnrTp" type="Max1Text" minOccurs="0" /> <xs:element name="AcctTp" type="Max1Text" minOccurs="0" /> <xs:element name="OblgtnTp" type="Code4Text" minOccurs="0" /> <xs:element name="SgndBal" type="BalanceAndSide" /> </xs:sequence> </xs:complexType></pre> |
| BalanceElement/OwnrTp- Owner type (element) | |
| Description | Owner type. Values: H-house account; C-client account. |
| Type | Max1Text |
| Source | <pre><xs:element name="OwnrTp" type="Max1Text" minOccurs="0" /></pre> |
| BalanceElement/AcctTp- Account type (element) | |

| Description | Account type. Values: I-individual account; G-group account. | | | | | | |
|--|---|------|-------------|------|--------|------|-------|
| Type | <u>Max1Text</u> | | | | | | |
| Source | <xs:element name="AcctTp" type="Max1Text" minOccurs="0" /> | | | | | | |
| BalanceElement/OblgtnTp- Obligation type (element) | | | | | | | |
| Description | Obligation type. Values: CRRP- CRR/Premium; EXRC – exercised; LAMG – loan maintenance margin; MAMG – maintenance margin. | | | | | | |
| Type | <u>Code4Text</u> | | | | | | |
| Source | <xs:element name="OblgtnTp" type="Code4Text" minOccurs="0" /> | | | | | | |
| BalanceElement/SgndBal- Single balance (element) | | | | | | | |
| Description | Single balance | | | | | | |
| Type | <u>BalanceAndSide</u> | | | | | | |
| Source | <xs:element name="SgndBal" type="BalanceAndSide" /> | | | | | | |
| 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="1"> <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 | | | | | | |

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|--|---|
| Type | ISODateTime |
| Source | <code><xs:element name="DtTm" type="ISODateTime" /></code> |
| GeneralInformation- General information (complex type) | |
| Description | General information |
| Component elements | SndrMsgRef CreDtTm {0,1} |
| Source | <pre><xs:complexType name="GeneralInformation" > <xs:sequence > <xs:element name="SndrMsgRef" type="Max16Text" /> <xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /> </xs:sequence> </xs:complexType></pre> |
| GeneralInformation/SndrMsgRef- Sender message reference (element) | |
| Description | Sender message reference |
| Type | Max16Text |
| Source | <code><xs:element name="SndrMsgRef" type="Max16Text" /></code> |
| GeneralInformation/CreDtTm- Creation date and time (element) | |
| Description | Creation date and time |
| Type | DateAndDateTimeChoice |
| Source | <code><xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /></code> |
| 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 system message | | | | | | | | | |
| Attributes | <table border="1"> <thead> <tr> <th>Name</th> <th>Description</th> <th>Type</th> </tr> </thead> <tbody> <tr> <td>Sndr</td> <td>Sender</td> <td>KDPWMemberIdentifier</td> </tr> <tr> <td>Rcvr</td> <td>Receiver</td> <td>KDPWMemberIdentifier</td> </tr> </tbody> </table> | Name | Description | Type | Sndr | Sender | KDPWMemberIdentifier | Rcvr | Receiver | KDPWMemberIdentifier |
| Name | Description | Type | | | | | | | | |
| Sndr | Sender | KDPWMemberIdentifier | | | | | | | | |
| Rcvr | Receiver | KDPWMemberIdentifier | | | | | | | | |
| Component elements | colr.stm.001.02 | | | | | | | | | |
| Source | <pre><xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="colr.stm.001.02" type="colr.stm.001.02" /> </xs:sequence> < xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> < xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType></pre> | | | | | | | | | |
| KDPWDocument/colr.stm.001.02- Statement of credits and debits in the derivatives clearing system and the risk management system (element) | | | | | | | | | | |
| Description | Statement of credits and debits in the derivatives clearing system and the risk management system | | | | | | | | | |
| Type | colr.stm.001.02 | | | | | | | | | |
| Source | <pre><xs:element name="colr.stm.001.02" type="colr.stm.001.02" /></pre> | | | | | | | | | |
| KDPWMemberIdentifier- KDPW member identifier (simple type) | | | | | | | | | | |
| Description | KDPW member identifier | | | | | | | | | |
| Type | Derivative of type: xs:string | | | | | | | | | |
| Format | Min. length=4 Max. length=4 | | | | | | | | | |

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| 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" /> </pre> |

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|--|--|
| | <pre><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> |
| 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></pre> |

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|---|---|
| | </xs:simpleType> |
| MemberBalance- Member balance (complex type) | |
| Description | Member balance |
| Component elements | StmtDt PmtDt Ccy TtlMmbNetBal BalDtls |
| Source | <pre><xs:complexType name="MemberBalance" > <xs:sequence > <xs:element name="StmtDt" type="ISODate" /> <xs:element name="PmtDt" type="ISODate" /> <xs:element name="Ccy" type="CurrencyCode" /> <xs:element name="TtlMmbNetBal" type="BalanceAndSide" /> <xs:element name="BalDtls" type="BalanceDetails" /> </xs:sequence> </xs:complexType></pre> |
| MemberBalance/StmtDt- Statement date (element) | |
| Description | Statement date |
| Type | ISODate |
| Source | <xs:element name="StmtDt" type="ISODate" /> |
| MemberBalance/PmtDt- Payment date (element) | |
| Description | Payment date |
| Type | ISODate |
| Source | <xs:element name="PmtDt" type="ISODate" /> |
| MemberBalance/Ccy- Currency (element) | |
| Description | Currency |
| Type | CurrencyCode |
| Source | <xs:element name="Ccy" type="CurrencyCode" /> |
| MemberBalance/TtlMmbNetBal- Total member net balance (element) | |
| Description | Total member net balance |
| Type | BalanceAndSide |
| Source | <xs:element name="TtlMmbNetBal" type="BalanceAndSide" /> |
| MemberBalance/BalDtls- Balance details (element) | |
| Description | Balance details |
| Type | BalanceDetails |

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| Source | <xs:element name="BalDtls" type="BalanceDetails" /> |
| UpdatedFundValue- Updated fund value including additional margin (complex type) | |
| Description | Updated fund value including additional margin |
| Component elements | FndCd UpdtdBal ExmUpdtdBal |
| Source | <pre><xs:complexType name="UpdatedFundValue" > <xs:sequence > <xs:element name="FndCd" type="Code4Text" /> <xs:element name="UpdtdBal" type="BalanceAndSide" /> <xs:element name="ExmUpdtdBal" type="BalanceAndSide" /> </xs:sequence> </xs:complexType></pre> |
| UpdatedFundValue/FndCd- Fund code (element) | |
| Description | Fund code |
| Type | Code4Text |
| Source | <xs:element name="FndCd" type="Code4Text" /> |
| UpdatedFundValue/UpdtdBal- Updated balance (element) | |
| Description | Updated balance |
| Type | BalanceAndSide |
| Source | <xs:element name="UpdtdBal" type="BalanceAndSide" /> |
| UpdatedFundValue/ExmUpdtdBal- Additional margin updated balance (element) | |
| Description | Additional margin updated balance |
| Type | BalanceAndSide |
| Source | <xs:element name="ExmUpdtdBal" type="BalanceAndSide" /> |
| 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 | <pre><xs:simpleType name="YesNoIndicator" > <xs:restriction base="xs:string" > <xs:enumeration value="Y" /> <xs:enumeration value="N" /> </xs:restriction> </xs:simpleType></pre> |

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| colr.stm.001.02- Statement of credits and debits in the derivatives clearing system and the risk management system (complex type) | |
| Description | Statement of credits and debits in the derivatives clearing system and the risk management system |
| Component elements | <u>GnlInf</u> <u>MmbBal</u> { 1,unbounded} |
| Source | <pre><xs:complexType name="colr.stm.001.02" > <xs:sequence > <xs:element name="GnlInf" type="GeneralInformation" /> <xs:element name="MmbBal" type="MemberBalance" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType></pre> |
| colr.stm.001.02/GnlInf- General information (element) | |
| Description | General information |
| Type | <u>GeneralInformation</u> |
| Source | <pre><xs:element name="GnlInf" type="GeneralInformation" /></pre> |
| colr.stm.001.02/MmbBal- Member balance (element) | |
| Description | Member balance |
| Type | <u>MemberBalance</u> |
| Source | <pre><xs:element name="MmbBal" type="MemberBalance" maxOccurs="unbounded" /></pre> |