Message structure: Margin settlement (colr.mrg.001.04)

Description:

Margin settlement details.

Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		**KDPWDocument**	KDPW system message	[1..1]	**KDPWDocument**
0.1		**colr.mrg.001.04**	Margin settlement	[1..1]	**colr.mrg.001.04**
1		**GnlInf**	General information	[1..1]	**GeneralInformation**
1.1		**SndrMsgRef**	Sender message reference	[1..1]	**Max16Text**
1.2		**FuncOfMsg**	Function of message	[1..1]	**FunctionOfMessage**
1.3		**CreDtTm**	Creation date and time	[0..1]	**DateAndDateTimeChoice**
1.3.1	{ lub	**Dt**	Date	[1..1]	**ISODate**
1.3.2	lub }	**DtTm**	Date and time	[1..1]	**ISODateTime**
1.4		**StmtDt**	Settlement date	[1..1]	**ISODate**
1.5		**RcvrTp**	Receiver type (payer/member)	[1..1]	**Code4Text**
2		**CshSttlmStmt**	Cash settlement statement	[1..n]	**CashSettlementStatement**
2.1		**PngAgt**	Paying agent	[1..1]	**CashParty**
2.1.1		**KDPWMmbId**	KDPW member identifier	[1..1]	**KDPWMemberIdentifier**
2.1.2		**CshAcct**	IBAN code	[1..1]	**IBAN**
2.2		**Ccy**	Currency	[1..1]	**CurrencyCode**
2.3		**OrdrTp**	Order type	[1..1]	**Code4Text**
2.4		**CshSttlmSys**	Cash settlement system	[1..1]	**CashSettlementSystem**

2.5		TtlNetBal	Total net balance	[1..1]	BalanceAndSide
2.5.1		Bal	Balance	[1..1]	Amount
2.5.2		CdtDbtInd	Credit/Debit indicator	[1..1]	CreditDebitCode
2.6		MmbCshStmt	Member cash settlement	[1..n]	MemberCashSettlementStatement
2.6.1		CMmbId	Clearing member identifier	[1..1]	KDPWMemberIdentifier
2.6.2		TtlMmbNetBal	Total member net balance	[0..1]	BalanceAndSide
2.6.2.1		Bal	Balance	[1..1]	Amount
2.6.2.2		CdtDbtInd	Credit/Debit indicator	[1..1]	CreditDebitCode
2.6.3		PmtBalTp	Payment per balance type	[0..n]	PaymentPerBalanceType
2.6.3.1		BalTp	Balance type	[1..1]	Code4Text
2.6.3.2		TtlMmbNetBal	Total member net balance	[1..1]	BalanceAndSide
2.6.3.2.1		Bal	Balance	[1..1]	Amount
2.6.3.2.2		CdtDbtInd	Credit/Debit indicator	[1..1]	CreditDebitCode
2.6.3.3		TtlMmbMrgn	Total member margin	[0..1]	Amount
2.6.3.4		ReqdCshMrgn	Required cash margin in PLN	[0..1]	Amount
2.6.3.5		CurSctyMrgn	Current security margin	[0..1]	Amount
2.6.3.6		CurFrgnCcyMrgn	Current foreign currency margin	[0..1]	Amount
2.6.3.7		CshSttlmClnt	Cash settlement at client level	[0..n]	CashSettlementClientLevel
2.6.3.7.1		OwnrTp	Owner type	[1..1]	Max1Text
2.6.3.7.2		MmbTp	Member type	[1..1]	Max2Text
2.6.3.7.3		RprAgrmntId	Representation agreement identifier	[1..1]	Max2Text

2.6.3.7.4		**CIntId**	NKK	[1..1]	**Max8Text**
2.6.3.7.5		**PrvsCshMrgn**	Previous cash margin in PLN	[0..1]	**Amount**
2.6.3.7.6		**CurSctyMrgn**	Current security margin	[0..1]	**Amount**
2.6.3.7.7	**gn**	**CurFrgnCcyMr**	Current foreign currency margin	[0..1]	**Amount**
2.6.3.7.8		**ReqdCshMrgn**	Required cash margin in PLN	[0..1]	**Amount**
2.6.3.7.9		**TtlMrgn**	Total margin at client level	[0..1]	**Amount**
2.6.3.7.10	**fAcct**	**CshMktSttlmSa**	Cash market settlement at safekeeping account level	[0..n]	**CashSettlementSafekeepingAccount**
2.6.3.7.10.1		**AcctId**	Account identifier	[1..1]	**Max16TextCollapse**
2.6.3.7.10.2		**InitlMrgn**	Initial margin	[0..1]	**Amount**
2.6.3.7.10.3		**MtM**	Marking to Market	[0..1]	**Amount**
2.6.3.7.10.4		**LCMrgn**	Liquidity and concentration risk margin	[0..1]	**Amount**
2.6.3.7.10.5		**WWRMrgn**	Wrong way risk margin	[0..1]	**Amount**
2.6.3.7.11	**SafAcct**	**DrvtvMktSttlm**	Derivatives market settlement at safekeeping account level	[0..n]	**DerivativesSettlementSafekeepingAccount**
2.6.3.7.11.1		**AcctId**	Account identifier	[1..1]	**Max16TextCollapse**
2.6.3.7.11.2		**InitlMrgn**	Initial margin	[0..1]	**Amount**
2.6.3.7.11.3		**LCMrgn**	Liquidity and concentration risk margin	[0..1]	**Amount**
2.6.3.7.11.4		**WWRMrgn**	Wrong way risk margin	[0..1]	**Amount**
2.6.3.7.12	**Acct**	**RpMktSttlmSaf**	Repo market settlement at safekeeping account level	[0..n]	**RepoSettlementSafekeepingAccount**

2.6.3.7.12.1		**AcctId**	Account identifier	[1..1]	**Max16TextCollapse**
2.6.3.7.12.2		**InitlMrgn**	Initial margin	[0..1]	**Amount**
2.6.3.7.12.3		**MtM**	Marking to Market	[0..1]	**SignedAmount**
2.6.3.7.12.4		**LCMrgn**	Liquidity and concentration risk margin	[0..1]	**Amount**
2.6.3.7.12.5		**RpRtMrgn**	Repo rate margin	[0..1]	**Amount**
2.6.3.7.13		**TtlClntNetBal**	Total client net balance	[0..1]	**BalanceAndSide**
2.6.3.7.13.1		**Bal**	Balance	[1..1]	**Amount**
2.6.3.7.13.2		**CdtDbtInd**	Credit/Debit indicator	[1..1]	**CreditDebitCode**
2.6.3.7.14		**MmbBal**	Aggregated account details	[0..n]	**AggregatedAccountDetails**
2.6.3.7.14.1	**mSafAcct**	**CshMktSttl**	Cash market settlement at safekeeping account level	[0..n]	**CashSettlementSafekeepingAccount**
2.6.3.7.14.1.1		**AcctId**	Account identifier	[1..1]	**Max16TextCollapse**
2.6.3.7.14.1.2		**InitlMrgn**	Initial margin	[0..1]	**Amount**
2.6.3.7.14.1.3		**MtM**	Marking to Market	[0..1]	**Amount**
2.6.3.7.14.1.4		**LCMrgn**	Liquidity and concentration risk margin	[0..1]	**Amount**
2.6.3.7.14.1.5		**WWRMrgn**	Wrong way risk margin	[0..1]	**Amount**
2.6.3.7.14.2	**mSafAcct**	**DrvtvMktSttl**	Derivatives market settlement at safekeeping account level	[0..n]	**DerivativesSettlementSafekeepingAccount**
2.6.3.7.14.2.1		**AcctId**	Account identifier	[1..1]	**Max16TextCollapse**
2.6.3.7.14.2.2		**InitlMrgn**	Depozyt zabezpieczający	[0..1]	**Amount**
2.6.3.7.14.2.3		**LCMrgn**	Liquidity and concentration risk margin	[0..1]	**Amount**
2.6.3.7.14.2.4		**WWRMrgn**	Wrong way risk margin	[0..1]	**Amount**

2.6.3.7.14.3		**SafAcct**	**RpMktSttlm**	Repo market settlement at safekeeping account level	[0..n]	**RepoSettlementSafekeepingAccount**
2.6.3.7.14.3.1			**AcctId**	Account identifier	[1..1]	**Max16TextCollapse**
2.6.3.7.14.3.2			**InitlMrgn**	Initial margin	[0..1]	**Amount**
2.6.3.7.14.3.3			**MtM**	Marking to Market	[0..1]	**SignedAmount**
2.6.3.7.14.3.4			**LCMrgn**	Liquidity and concentration risk margin	[0..1]	**Amount**
2.6.3.7.14.3.5		**n**	**RpRtMrg**	Repo rate margin	[0..1]	**Amount**

Message component elements:

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

AggregatedAccountDetails- Aggregated account details (complex type)	
Description	Aggregated account details
Component elements	**CshMktSttlmSafAcct**{0,unbounded} **DrvtvMktSttlmSafAcct**{0,unbounded} **RpMktSttlmSafAcct**{0,unbounded}
Source	<xs:complexType name="AggregatedAccountDetails" > <xs:sequence > <xs:element name="CshMktSttlmSafAcct" type="CashSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" /> <xs:element name="DrvtvMktSttlmSafAcct" type="DerivativesSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" /> <xs:element name="RpMktSttlmSafAcct" type="RepoSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType>

AggregatedAccountDetails/CshMktSttlmSafAcct- Cash market settlement at safekeeping account level (element)	
Description	Cash market settlement at safekeeping account level

Type	**CashSettlementSafekeepingAccount**
Source	<xs:element name="CshMktSttlmSafAcct" type="CashSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />

AggregatedAccountDetails/DrvtvMktSttlmSafAcct- Derivatives market settlement at safekeeping account level (element)

Description	Derivatives market settlement at safekeeping account level
Type	**DerivativesSettlementSafekeepingAccount**
Source	<xs:element name="DrvtvMktSttlmSafAcct" type="DerivativesSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />

AggregatedAccountDetails/RpMktSttlmSafAcct- Repo market settlement at safekeeping account level (element)

Description	Repo market settlement at safekeeping account level
Type	**RepoSettlementSafekeepingAccount**
Source	<xs:element name="RpMktSttlmSafAcct" type="RepoSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />

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>

AmountAndDate- Amount, currency and date (complex type)

Description	Amount, currency and date
Component elements	**Amt** **ValDt**{0,1}
Source	<xs:complexType name="AmountAndDate" > <xs:sequence > <xs:element name="Amt" type="CurrencyAndAmount" /> <xs:element name="ValDt" type="ISODate" minOccurs="0" /> </xs:sequence> </xs:complexType>

AmountAndDate/Amt- Currency and amount (element)

Description	Currency and amount
Type	**CurrencyAndAmount**
Source	`<xs:element name="Amt" type="CurrencyAndAmount" />`

AmountAndDate/ValDt- Value date (element)

Description	Securities valuation date.
Type	**ISODate**
Source	`<xs:element name="ValDt" type="ISODate" minOccurs="0" />`

BalanceAndSide- Balance and side (complex type)

Description	Balance and side
Component elements	**Bal** **CdtDbtInd**

Source	`<xs:complexType name="BalanceAndSide" >`
	`  <xs:sequence >`
	`    <xs:element name="Bal" type="Amount" />`
	`    <xs:element name="CdtDbtInd" type="CreditDebitCode" />`
	`  </xs:sequence>`
	`</xs:complexType>`

BalanceAndSide/Bal- Balance (element)

Description	Balance
Type	**Amount**
Source	`<xs:element name="Bal" type="Amount" />`

BalanceAndSide/CdtDbtInd- Credit/Debit indicator (element)

Description	Credit/Debit indicator
Type	**CreditDebitCode**
Source	`<xs:element name="CdtDbtInd" type="CreditDebitCode" />`

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	`<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>`

BusinessDayState- Business day state (complex type)

Description	Business day state
Component elements	**DayPhs** **SttlmSsnId**{0,1}

Source	`<xs:complexType name="BusinessDayState" >`
	  `<xs:sequence >`
	   `<xs:element name="DayPhs" type="Max1Text" />`
	   `<xs:element name="SttlmSsnId" type="Max2Int" minOccurs="0" />`
	  `</xs:sequence>`
	`</xs:complexType>`

BusinessDayState/DayPhs- Day phase (element)

Description	Day phase
Type	**Max1Text**
Source	`<xs:element name="DayPhs" type="Max1Text" />`

BusinessDayState/SttlmSsnId- Settlement session identifier (element)

Description	Settlement session identifier
Type	**Max2Int**
Source	`<xs:element name="SttlmSsnId" type="Max2Int" minOccurs="0" />`

CashParty- Cash party (complex type)

Description	Cash payment institution
Component elements	**KDPWMmbId** **CshAcct**

Source	`<xs:complexType name="CashParty" >`
	  `<xs:sequence >`
	   `<xs:element name="KDPWMmbId" type="KDPWMemberIdentifier" />`
	   `<xs:element name="CshAcct" type="IBAN" />`
	  `</xs:sequence>`
	`</xs:complexType>`

CashParty/KDPWMmbId- KDPW member identifier (element)

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

CashParty/CshAcct- IBAN (element)

Description	Settlement bank 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	**OwnrTp** **MmbTp** **RprAgrmntId** **ClntId** **PrvsCshMrgn**$\{0,1\}$ **CurSctyMrgn**$\{0,1\}$ **CurFrgnCcyMrgn**$\{0,1\}$

	ReqdCshMrgn{0,1} **TtlMrgn**{0,1} **CshMktSttlmSafAcct**{0,unbounded} **DrvtvMktSttlmSafAcct**{0,unbounded} **RpMktSttlmSafAcct**{0,unbounded} **TtlClntNetBal**{0,1} **MmbBal**{0,unbounded}

Source	`<xs:complexType name="CashSettlementClientLevel" >`
	  `<xs:sequence >`
	    `<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="PrvsCshMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="CurFrgnCcyMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="TtlMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="CshMktSttlmSafAcct" type="CashSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />`
	    `<xs:element name="DrvtvMktSttlmSafAcct" type="DerivativesSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />`
	    `<xs:element name="RpMktSttlmSafAcct" type="RepoSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />`
	    `<xs:element name="TtlClntNetBal" type="BalanceAndSide" minOccurs="0" />`
	    `<xs:element name="MmbBal" type="AggregatedAccountDetails" minOccurs="0" maxOccurs="unbounded" />`
	  `</xs:sequence>`
	`</xs:complexType>`

CashSettlementClientLevel/OwnrTp- Owner type (element)

Description	Owner type e.g. own securities, securities of client(s), securities account
Type	**Max1Text**
Source	`<xs:element name="OwnrTp" type="Max1Text" />`

CashSettlementClientLevel/MmbTp- Member type (element)

Description	Member type
Type	**Max2Text**
Source	`<xs:element name="MmbTp" type="Max2Text" />`

CashSettlementClientLevel/RprAgrmntId- Representation agreement identifier (element)

Description	Representation agreement identifier
Type	**Max2Text**
Source	`<xs:element name="RprAgrmntId" type="Max2Text" />`

CashSettlementClientLevel/ClntId- NKK code (element)	
Description	NKK code
Type	**Max8Text**
Source	\<xs:element name="ClntId" type="Max8Text" />

CashSettlementClientLevel/PrvsCshMrgn- Previous cash margin in PLN (element)	
Description	Previous cash margin in PLN
Type	**Amount**
Source	\<xs:element name="PrvsCshMrgn" type="Amount" minOccurs="0" />

CashSettlementClientLevel/CurSctyMrgn- Current security margin (element)	
Description	Current security margin
Type	**Amount**
Source	\<xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" />

CashSettlementClientLevel/CurFrgnCcyMrgn- Current foreign currency margin (element)	
Description	Current foreign currency margin
Type	**Amount**
Source	\<xs:element name="CurFrgnCcyMrgn" type="Amount" minOccurs="0" />

CashSettlementClientLevel/ReqdCshMrgn- Required cash margin in PLN (element)	
Description	Required cash margin in PLN
Type	**Amount**
Source	\<xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" />

CashSettlementClientLevel/TtlMrgn- Total margin at client level (element)	
Description	Total margin at client level
Type	**Amount**
Source	\<xs:element name="TtlMrgn" type="Amount" minOccurs="0" />

CashSettlementClientLevel/CshMktSttlmSafAcct- Cash settlement at safekeeping account level (element)	
Description	Cash settlement at safekeeping account level
Type	**CashSettlementSafekeepingAccount**
Source	\<xs:element name="CshMktSttlmSafAcct" type="CashSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />

CashSettlementClientLevel/DrvtvMktSttlmSafAcct- Derivatives settlement at safekeeping account level (element)	
Description	Derivatives settlement at safekeeping account level
Type	**DerivativesSettlementSafekeepingAccount**

Source	\<xs:element name="DrvtvMktSttlmSafAcct" type="DerivativesSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />

CashSettlementClientLevel/RpMktSttlmSafAcct- Repo market settlement at safekeeping account level (element)

Description	Repo market settlement at safekeeping account level
Type	**RepoSettlementSafekeepingAccount**
Source	\<xs:element name="RpMktSttlmSafAcct" type="RepoSettlementSafekeepingAccount" minOccurs="0" maxOccurs="unbounded" />

CashSettlementClientLevel/TtlClntNetBal- Total client net balance (element)

Description	Total client net balance
Type	**BalanceAndSide**
Source	\<xs:element name="TtlClntNetBal" type="BalanceAndSide" minOccurs="0" />

CashSettlementClientLevel/MmbBal- Aggregated account details (element)

Description	Aggregated account details
Type	**AggregatedAccountDetails**
Source	\<xs:element name="MmbBal" type="AggregatedAccountDetails" minOccurs="0" maxOccurs="unbounded" />

CashSettlementSafekeepingAccount- Cash settlement at safekeeping account level (complex type)

Description	Cash settlement at safekeeping account level
Component elements	**AcctId** **InitlMrgn**$\{0,1\}$ **MtM**$\{0,1\}$ **LCMrgn**$\{0,1\}$ **WWRMrgn**$\{0,1\}$

Source	\<xs:complexType name="CashSettlementSafekeepingAccount" >
	  \<xs:sequence >
	    \<xs:element name="AcctId" type="Max16TextCollapse" />
	    \<xs:element name="InitlMrgn" type="Amount" minOccurs="0" />
	    \<xs:element name="MtM" type="Amount" minOccurs="0" />
	    \<xs:element name="LCMrgn" type="Amount" minOccurs="0" />
	    \<xs:element name="WWRMrgn" type="Amount" minOccurs="0" />
	  \</xs:sequence>
	\</xs:complexType>

CashSettlementSafekeepingAccount/AcctId- Account identifier (element)

Description	Account identifier
Type	**Max16TextCollapse**
Source	\<xs:element name="AcctId" type="Max16TextCollapse" />

CashSettlementSafekeepingAccount/InitlMrgn- Initial margin (element)

Description	Initial margin
Type	**Amount**
Source	<xs:element name="InitlMrgn" type="Amount" minOccurs="0" />

CashSettlementSafekeepingAccount/MtM- Marking to Market (element)

Description	Marking to Market
Type	**Amount**
Source	<xs:element name="MtM" type="Amount" minOccurs="0" />

CashSettlementSafekeepingAccount/LCMrgn- Liquidity and concentration risk margin (element)

Description	Liquidity and concentration risk margin
Type	**Amount**
Source	<xs:element name="LCMrgn" type="Amount" minOccurs="0" />

CashSettlementSafekeepingAccount/WWRMrgn- Wrong way risk margin (element)

Description	Wrong way risk margin
Type	**Amount**
Source	<xs:element name="WWRMrgn" type="Amount" minOccurs="0" />

CashSettlementStatement- Cash settlement statement (complex type)

Description	Cash settlement statement
Component elements	**PngAgt** **Ccy** **OrdrTp** **CshSttlmSys** **TtlNetBal** **MmbCshStmt**{1,unbounded}
Source	<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>

CashSettlementStatement/PngAgt- Paying agent (element)

Description	Paying agent
Type	**CashParty**
Source	<xs:element name="PngAgt" type="CashParty" />

CashSettlementStatement/Ccy- Currency (element)

Description	Currency

Type	CurrencyCode
Source	<xs:element name="Ccy" type="CurrencyCode" />

CashSettlementStatement/OrdrTp- Order type (element)

Description	Order type of the settlement bank
Type	Code4Text
Source	<xs:element name="OrdrTp" type="Code4Text" />

CashSettlementStatement/CshSttlmSys- Cash settlement system (element)

Description	Cash settlement system. For derivatives, always NETT.
Type	CashSettlementSystem
Source	<xs:element name="CshSttlmSys" type="CashSettlementSystem" />

CashSettlementStatement/TtlNetBal- Total net balance (element)

Description	Total net balance
Type	BalanceAndSide
Source	<xs:element name="TtlNetBal" type="BalanceAndSide" />

CashSettlementStatement/MmbCshStmt- Member cash settlement (element)

Description	Member cash settlement.
Type	MemberCashSettlementStatement
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 NETT Multilateral netting BILL Bilateral netting GROS Gross settlement
Source	<xs:simpleType name="CashSettlementSystem" > <xs:restriction base="xs:string" > <xs:enumeration value="NETT" /> <xs:enumeration value="BILL" /> <xs:enumeration value="GROS" /> </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	`<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>`

CreditDebitCode- Credit/Debit code (simple type)

Description	Credit/Debit code
Type	Derivative of type: xs:string

Format	Code	Description
	CRDT	Credit
	DBIT	Debit

Source	`<xs:simpleType name="CreditDebitCode" >`
	  `<xs:restriction base="xs:string" >`
	    `<xs:enumeration value="CRDT" />`
	    `<xs:enumeration value="DBIT" />`
	  `</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" />`

	DerivativesSettlementSafekeepingAccount- **Derivatives market settlement at safekeeping account level** (complex type)
Description	Derivatives market settlement at safekeeping account level
Component elements	**AcctId** **InitlMrgn**{0,1} **LCMrgn**{0,1} **WWRMrgn**{0,1}

Source	`<xs:complexType name="DerivativesSettlementSafekeepingAccount" >`
	 `  <xs:sequence >`
	 `   <xs:element name="AcctId" type="Max16TextCollapse" />`
	 `   <xs:element name="InitlMrgn" type="Amount" minOccurs="0" />`
	 `   <xs:element name="LCMrgn" type="Amount" minOccurs="0" />`
	 `   <xs:element name="WWRMrgn" type="Amount" minOccurs="0" />`
	 `  </xs:sequence>`
	 `</xs:complexType>`

	DerivativesSettlementSafekeepingAccount/AcctId- **Account identifier** (element)
Description	Account identifier
Type	**Max16TextCollapse**
Source	`<xs:element name="AcctId" type="Max16TextCollapse" />`

	DerivativesSettlementSafekeepingAccount/InitlMrgn- **Initial margin** (element)
Description	Initial margin

Type	Amount
Source	<xs:element name="InitlMrgn" type="Amount" minOccurs="0" />

DerivativesSettlementSafekeepingAccount/LCMrgn- Liquidity and concentration risk margin (element)

Description	Liquidity and concentration risk margin
Type	Amount
Source	<xs:element name="LCMrgn" type="Amount" minOccurs="0" />

DerivativesSettlementSafekeepingAccount/WWRMrgn- Wrong way risk margin (element)

Description	Wrong way risk margin
Type	Amount
Source	<xs:element name="WWRMrgn" type="Amount" minOccurs="0" />

FunctionOfMessage- Function of message (simple type)

Description	Function of message
Type	Derivative of type: xs:string
Format	**Code Description** NEWMNew message
Source	<xs:simpleType name="FunctionOfMessage" > <xs:restriction base="xs:string" > <xs:enumeration value="NEWM" /> </xs:restriction> </xs:simpleType>

GeneralInformation- General information (complex type)

Description	General information
Component elements	SndrMsgRef FuncOfMsg CreDtTm{0,1} StmtDt RcvrTp
Source	<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" /> <xs:element name="StmtDt" type="ISODate" /> <xs:element name="RcvrTp" type="Code4Text" /> </xs:sequence> </xs:complexType>

GeneralInformation/SndrMsgRef- Sender message reference (element)

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

GeneralInformation/FuncOfMsg- **Function of message** (element)	
Description	Function of message
Type	**FunctionOfMessage**
Source	\<xs:element name="FuncOfMsg" type="FunctionOfMessage" />

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

GeneralInformation/StmtDt- **Statement date** (element)	
Description	Statement date
Type	**ISODate**
Source	\<xs:element name="StmtDt" type="ISODate" />

GeneralInformation/RcvrTp- **Receiver type (payer/member)** (element)	
Description	Receiver type. Allowed values: MMBR-member; PAYE-payer.
Type	**Code4Text**
Source	\<xs:element name="RcvrTp" type="Code4Text" />

IBAN- **IBAN identifier** (simple type)	
Description	Settlement bank account number
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=28

Source	\<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>

ISINIdentifier- **ISIN identifier** (simple type)	
Description	Financial instrument ISIN identifier
Type	Derivative of type: xs:string
Format	Min. length=12 Max. length=12

Source	\<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>

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		
Type	**Name** Sndr Rcvr	**Description** Sender Receiver	**Type** **KDPWMemberIdentifier** **KDPWMemberIdentifier**
Attributes	**colr.mrg.001.04**		
Source	<xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="colr.mrg.001.04" type="colr.mrg.001.04" /> </xs:sequence> < xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> < xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType>		

KDPWDocument/colr.mrg.001.04- Margin settlement (element)

Description	Margin settlement
Type	**colr.mrg.001.04**
Source	<xs:element name="colr.mrg.001.04" type="colr.mrg.001.04" />

KDPWMarketIdentifier- KDPW market identifier (simple type)

Description	KDPW market identifier
Type	Derivative of type: xs:string
Format	Min. length=2 Max. length=2

Source	`<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>`

KDPWMemberIdentifier- KDPW member identifier (simple type)

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

Source	`<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>`

KDPWSettlementTransactionType- KDPW settlement transaction type (simple type)

Description	KDPW settlement transaction type
Type	Derivative of type: xs:string
Format	Min. length=2 Max. length=2

Source	`<xs:simpleType name="KDPWSettlementTransactionType" >`
	  `<xs:restriction base="xs:string" >`
	   `<xs:whiteSpace value="collapse" />`
	   `<xs:minLength value="2" />`
	   `<xs:maxLength value="2" />`
	  `</xs:restriction>`
	`</xs:simpleType>`

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	`<xs:simpleType name="Max2Int" >`
	  `<xs:restriction base="xs:integer" >`
	   `<xs:totalDigits value="2" />`
	   `<xs:minInclusive value="0" />`
	  `</xs:restriction>`
	`</xs:simpleType>`

Max1Text- Text (simple type)

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

Source	`<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>`

Max2Text- Text (simple type)

Description	Text, max. length 2 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=2

Source	`<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>`

Max8Text- Text (simple type)

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

Source	`<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, max. 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, max. 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>`

MemberCashSettlementStatement- Member cash settlement statement (complex type)

Description	Member cash settlement statement
Component elements	**CMmbId** **TtlMmbNetBal**{0,1} **PmtBalTp**{0,unbounded}

Source	`<xs:complexType name="MemberCashSettlementStatement" >`
	  `<xs:sequence >`
	    `<xs:element name="CMmbId" type="KDPWMemberIdentifier" />`
	    `<xs:element name="TtlMmbNetBal" type="BalanceAndSide" minOccurs="0" />`
	    `<xs:element name="PmtBalTp" type="PaymentPerBalanceType" minOccurs="0" maxOccurs="unbounded" />`
	  `</xs:sequence>`
	`</xs:complexType>`

MemberCashSettlementStatement/CMmbId- Clearing member identifier (element)

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

MemberCashSettlementStatement/TtlMmbNetBal- Total member net balance (element)

Description	Total member net balance
Type	**BalanceAndSide**
Source	`<xs:element name="TtlMmbNetBal" type="BalanceAndSide" minOccurs="0" />`

MemberCashSettlementStatement/PmtBalTp- Payment per balance type (element)

Description	Payment per balance type

Type	PaymentPerBalanceType
Source	\<xs:element name="PmtBalTp" type="PaymentPerBalanceType" minOccurs="0" maxOccurs="unbounded" />

PaymentPerBalanceType- Payment per balance type (complex type)

Description	Payment per balance type
Component elements	BalTp TtlMmbNetBal TtlMmbMrgn{0,1} ReqdCshMrgn{0,1} CurSctyMrgn{0,1} CurFrgnCcyMrgn{0,1} CshSttlmClnt{0,unbounded}

Source	\<xs:complexType name="PaymentPerBalanceType" >
	  \<xs:sequence >
	    \<xs:element name="BalTp" type="Code4Text" />
	    \<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="CurFrgnCcyMrgn" type="Amount" minOccurs="0" />
	    \<xs:element name="CshSttlmClnt" type="CashSettlementClientLevel" minOccurs="0" maxOccurs="unbounded" />
	  \</xs:sequence>
	\</xs:complexType>

PaymentPerBalanceType/BalTp- Balance type (element)

Description	Balance type
Type	Code4Text
Source	\<xs:element name="BalTp" type="Code4Text" />

PaymentPerBalanceType/TtlMmbNetBal- Total member net balance (element)

Description	Total member net balance
Type	BalanceAndSide
Source	\<xs:element name="TtlMmbNetBal" type="BalanceAndSide" />

PaymentPerBalanceType/TtlMmbMrgn- Total member margin (element)

Description	Total member margin
Type	Amount
Source	\<xs:element name="TtlMmbMrgn" type="Amount" minOccurs="0" />

PaymentPerBalanceType/ReqdCshMrgn- Required cash margin in PLN (element)

Description	Required cash margin in PLN
Type	Amount
Source	\<xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" />

PaymentPerBalanceType/CurSctyMrgn- Current security margin (element)	
Description	Current security margin
Type	**Amount**
Source	`<xs:element name="CurSctyMrgn" type="Amount" minOccurs="0" />`

PaymentPerBalanceType/CurFrgnCcyMrgn- Current foreign currency margin (element)	
Description	Current foreign currency margin
Type	**Amount**
Source	`<xs:element name="CurFrgnCcyMrgn" type="Amount" minOccurs="0" />`

PaymentPerBalanceType/CshSttlmClnt- Cash settlement at client level (element)	
Description	Cash settlement at client level
Type	**CashSettlementClientLevel**
Source	`<xs:element name="CshSttlmClnt" type="CashSettlementClientLevel" minOccurs="0" maxOccurs="unbounded" />`

RepoSettlementSafekeepingAccount- Repo market settlement at safekeeping account level (complex tyfpe)	
Description	Repo market settlement at safekeeping account level
Component elements	**AcctId** **InitlMrgn**{0,1} **MtM**{0,1} **LCMrgn**{0,1} **RpRtMrgn**{0,1}

Source	`<xs:complexType name="RepoSettlementSafekeepingAccount" >`
	  `<xs:sequence >`
	    `<xs:element name="AcctId" type="Max16TextCollapse" />`
	    `<xs:element name="InitlMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="MtM" type="SignedAmount" minOccurs="0" />`
	    `<xs:element name="LCMrgn" type="Amount" minOccurs="0" />`
	    `<xs:element name="RpRtMrgn" type="Amount" minOccurs="0" />`
	  `</xs:sequence>`
	`</xs:complexType>`

RepoSettlementSafekeepingAccount/AcctId- Account identifier (element)	
Description	Account identifier
Type	**Max16TextCollapse**
Source	`<xs:element name="AcctId" type="Max16TextCollapse" />`

RepoSettlementSafekeepingAccount/InitlMrgn- Initial margin (element)	
Description	Initial margin
Type	**Amount**
Source	`<xs:element name="InitlMrgn" type="Amount" minOccurs="0" />`

RepoSettlementSafekeepingAccount/MtM- Marking to Market (element)	
Description	Marking to Market
Type	**SignedAmount**
Source	<xs:element name="MtM" type="SignedAmount" minOccurs="0" />

RepoSettlementSafekeepingAccount/LCMrgn- Liquidity and concentration risk margin (element)	
Description	Liquidity and concentration risk margin
Type	**Amount**
Source	<xs:element name="LCMrgn" type="Amount" minOccurs="0" />

RepoSettlementSafekeepingAccount/RpRtMrgn- Repo rate margin (element)	
Description	Repo rate margin
Type	**Amount**
Source	<xs:element name="RpRtMrgn" type="Amount" minOccurs="0" />

SignedAmount- **Amount** (simple type)	
Description	Amount
Type	Derivative of type: xs:decimal
Format	Number of decimal places=2 Number of characters=14

Source	<xs:simpleType name="SignedAmount" >
	  <xs:restriction base="xs:decimal" >
	    <xs:fractionDigits value="2" />
	    <xs:totalDigits value="14" />
	  </xs:restriction>
	</xs:simpleType>

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.001.04- **Margin settlement** (complex type)	
Description	Margin settlement
Component elements	**GnlInf** **CshSttlmStmt**{1,unbounded}

Source	`<xs:complexType name=`"colr.mrg.001.04" `>`
	  `<xs:sequence >`
	    `<xs:element name=`"GnlInf" `type=`"GeneralInformation" `/>`
	    `<xs:element name=`"CshSttlmStmt" `type=`"CashSettlementStatement"
	`maxOccurs=`"unbounded" `/>`
	  `</xs:sequence>`
	`</xs:complexType>`

colr.mrg.001.04/GnlInf- General information (element)

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

colr.mrg.001.04/CshSttlmStmt- Cash settlement statement (element)

Description	Cash settlement statement
Type	**CashSettlementStatement**
Source	`<xs:element name=`"CshSttlmStmt" `type=`"CashSettlementStatement" `maxOccurs=`"unbounded" `/>`