Structure of message: Daily Variation report (otcc.vtn.001.01)

Description:

The Daily Variation report presents the valuation of all trades of the clearing member and its clients registered in accounts at the end of day.

Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
0.1		otcc.vtn.001.01	Daily Variation report	[1..1]	otcc.vtn.001.01
1		Pgntn	Pagination	[1..1]	Pagination
1.1		PgNb	Page number	[1..1]	Max5Int
1.2		LastPgInd	Last page indicator	[1..1]	YesNoIndicator
2		GnlInf	General information	[1..1]	GeneralInformation
2.1		SndrMsgRef	Sender message reference	[1..1]	Max16Text
2.2		FuncOfMsg	Function of message	[1..1]	FunctionOfMessage
2.3		CreDtTm	Creation date and time	[0..1]	DateAndDateTimeChoice
2.3.1	{ or	Dt	Date	[1..1]	ISODate
2.3.2	or }	DtTm	Date and time	[1..1]	ISODateTime
2.4		StmtDtTm	Statement date and time	[1..1]	ISODate
3		StmtForAcct	Statement for PA account	[0..n]	StatementForAccount
3.1		PAAcct	PA account identifier where transactions are registered	[1..1]	Max35Text
3.2		Tp	PA account flag, allowed values: TZD and TZR	[1..1]	Max16Text
3.3		Trad	Trade	[0..n]	TradeDetails
3.3.1		CCPTradId	KDPW_CCP trade identifier	[1..1]	Max16Text
3.3.2		CMDealId	Confirmation platform deal identifier	[0..1]	Max16Text
3.3.3		Ccy	Currency	[1..1]	CurrencyCode
3.3.4		CurMtM	Marking to market on current business day in trade currency	[1..1]	SignedAmount
3.3.5		BasMtM	Marking to market on previous business day in trade currency (for new trades equal to 0)	[1..1]	SignedAmount
3.3.6		DailVrtn	Variation margin/settlement amount	[1..1]	SignedAmount

3.3.7		**PAIPAA**	Price Alignment Interest/Amount	[1..1]	**SignedAmount**

Message component elements:

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

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

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

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>`

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" />`

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} **StmtDtTm**

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="StmtDtTm" type="ISODate" /> </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/StmtDtTm- Statement date and time (element)

Description	Statement date and time
Type	**ISODate**
Source	<xs:element name="StmtDtTm" type="ISODate" />

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

Attributes	**Name** Sndr Rcvr	**Description** Sender Receiver	**Type** **KDPWMemberIdentifier** **KDPWMemberIdentifier**

Component elements	**otcc.vtn.001.01**

Source	<xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="otcc.vtn.001.01" type="otcc.vtn.001.01" /> </xs:sequence> < xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> < xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType>

KDPWDocument/otcc.vtn.001.01- **Daily Variation report** (element)

Description	Daily Variation report
Type	**otcc.vtn.001.01**
Source	<xs:element name="otcc.vtn.001.01" type="otcc.vtn.001.01" />

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>

Max5Int- **Integer** (simple type)

Description	Integer, max. length 5 characters
Type	Derivative of type: xs:integer
Format	Number of characters=5 Min. value=0
Source	<xs:simpleType name="Max5Int" > <xs:restriction base="xs:integer" > <xs:totalDigits value="5" /> <xs:minInclusive value="0" />

	`</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>`

Max35Text- Text (simple type)

Description	Text, max. length 35 characters
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=35

Source	`<xs:simpleType name="Max35Text" >`
	  `<xs:restriction base="xs:string" >`
	    `<xs:minLength value="1" />`
	    `<xs:maxLength value="35" />`
	  `</xs:restriction>`
	`</xs:simpleType>`

Pagination- Pagination (complex type)

Description	Page number and last page indicator
Component elements	**PgNb** **LastPgInd**

Source	`<xs:complexType name="Pagination" >`
	  `<xs:sequence >`
	    `<xs:element name="PgNb" type="Max5Int" />`
	    `<xs:element name="LastPgInd" type="YesNoIndicator" />`
	  `</xs:sequence>`
	`</xs:complexType>`

Pagination/PgNb- Page number (element)

Description	Page number
Type	**Max5Int**
Source	`<xs:element name="PgNb" type="Max5Int" />`

Pagination/LastPgInd- Last page indicator (element)

Description	Last page indicator
Type	**YesNoIndicator**

Source	<xs:element name="LastPgInd" type="YesNoIndicator" />

SignedAmount- Amount (simple type)

Description	Amount
Type	Derivative of type: xs:decimal
Format	Max. value=1000000000000 Number of decimal places=12 Number of characters=24

Source	<xs:simpleType name="SignedAmount" >
	  <xs:restriction base="xs:decimal" >
	    <xs:maxExclusive value="1000000000000" />
	    <xs:fractionDigits value="12" />
	    <xs:totalDigits value="24" />
	  </xs:restriction>
	</xs:simpleType>

StatementForAccount- Statement for PA account (complex type)

Description	Statement for PA account
Component elements	**PAAcct** **Tp** **Trad**{0,unbounded}

Source	<xs:complexType name="StatementForAccount" >
	  <xs:sequence >
	    <xs:element name="PAAcct" type="Max35Text" />
	    <xs:element name="Tp" type="Max16Text" />
	    <xs:element name="Trad" type="TradeDetails" minOccurs="0"
	maxOccurs="unbounded" />
	  </xs:sequence>
	</xs:complexType>

StatementForAccount/PAAcct- PA account identifier where transactions are registered (element)

Description	PA account identifier where transactions are registered
Type	**Max35Text**
Source	<xs:element name="PAAcct" type="Max35Text" />

StatementForAccount/Tp- PA account flag, allowed values: TZD and TZR (element)

Description	PA account flag, allowed values: TZD and TZR. Flags transactions with margin or transactions with settlement registered in the account.
Type	**Max16Text**
Source	<xs:element name="Tp" type="Max16Text" />

StatementForAccount/Trad- Trade (element)

Description	Trade
Type	**TradeDetails**

Source	`<xs:element name="Trad" type="TradeDetails" minOccurs="0" maxOccurs="unbounded" />`

TradeDetails- Trade details (complex type)

Description	Trade details
Component elements	**CCPTradId** **CMDealId** {0,1} **Ccy** **CurMtM** **BasMtM** **DailVrtn** **PAIPAA**

Source	`<xs:complexType name="TradeDetails" >`
	    `<xs:sequence >`
	     `<xs:element name="CCPTradId" type="Max16Text" />`
	     `<xs:element name="CMDealId" type="Max16Text" minOccurs="0" />`
	     `<xs:element name="Ccy" type="CurrencyCode" />`
	     `<xs:element name="CurMtM" type="SignedAmount" />`
	     `<xs:element name="BasMtM" type="SignedAmount" />`
	     `<xs:element name="DailVrtn" type="SignedAmount" />`
	     `<xs:element name="PAIPAA" type="SignedAmount" />`
	    `</xs:sequence>`
	 `</xs:complexType>`

TradeDetails/CCPTradId- KDPW_CCP trade identifier (element)

Description	KDPW_CCP trade identifier
Type	**Max16Text**
Source	`<xs:element name="CCPTradId" type="Max16Text" />`

TradeDetails/CMDealId- Confirmation platform deal identifier (element)

Description	Confirmation platform deal identifier
Type	**Max16Text**
Source	`<xs:element name="CMDealId" type="Max16Text" minOccurs="0" />`

TradeDetails/Ccy- Currency (element)

Description	Currency
Type	**CurrencyCode**
Source	`<xs:element name="Ccy" type="CurrencyCode" />`

TradeDetails/CurMtM- Marking to market on current business day in trade currency (element)

Description	Marking to market on current business day in trade currency
Type	**SignedAmount**
Source	`<xs:element name="CurMtM" type="SignedAmount" />`

TradeDetails/BasMtM- Marking to market on previous business day in trade currency (for new trades equal to 0) (element)

Description	Marking to market on previous business day in trade currency (for new trades equal to 0)

Type	**SignedAmount**
Source	<xs:element name="BasMtM" type="SignedAmount" />

TradeDetails/DailVrtn- Variation margin/settlement amount (element)	
Description	Variation margin/settlement amount (difference between CurMTM and BasMTM) in trade currency
Type	**SignedAmount**
Source	<xs:element name="DailVrtn" type="SignedAmount" />

TradeDetails/PAIPAA- Price Alignment Interest/Amount (element)	
Description	Price Alignment Interest/Amount
Type	**SignedAmount**
Source	<xs:element name="PAIPAA" type="SignedAmount" />

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>

otcc.vtn.001.01- Daily Variation report (complex type)	
Description	Daily Variation report
Component elements	**Pgntn** **GnlInf** **StmtForAcct**{0,unbounded}
Source	<xs:complexType name="otcc.vtn.001.01" > <xs:sequence > <xs:element name="Pgntn" type="Pagination" /> <xs:element name="GnlInf" type="GeneralInformation" /> <xs:element name="StmtForAcct" type="StatementForAccount" minOccurs="0" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType>

otcc.vtn.001.01/Pgntn- Pagination (element)	
Description	Page number and last page indicator
Type	**Pagination**
Source	<xs:element name="Pgntn" type="Pagination" />

otcc.vtn.001.01/GnlInf- **General information** (element)	
Description	General information
Type	**GeneralInformation**
Source	<xs:element name="GnlInf" type="GeneralInformation" />

otcc.vtn.001.01/StmtForAcct- **Statement for PA account** (element)	
Description	Statement for PA account
Type	**StatementForAccount**
Source	<xs:element name="StmtForAcct" type="StatementForAccount" minOccurs="0" maxOccurs="unbounded" />