

Message structure: List of instruments eligible as collateral (reda.fin.002.01)

Description:

Message used to send a list of instruments eligible as collateral together with haircut details.
Message sent to participants.

Structure:

No.	or	< XML Tag >	Name	Multiplicity	Type
0		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
0.1		reda.fin.002.01	List of instruments eligible as collateral	[1..n]	reda.fin.002.01
1		GnlInf	General information	[1..1]	GeneralInformation
1.1		SndrMsgRef	Sender message identifier	[1..1]	Max16Text
1.2		FuncOfMsg	Function of message	[1..1]	FunctionOfMessage
1.3		CreDtTm	Creation date	[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		EligDt	Eligible date	[1..1]	ISODate
2		HrcutDtls	Haircut details	[0..n]	HaircutDetails
2.1		ISIN	ISIN identifier	[1..1]	ISINIdentifier
2.2		ShrtNm	Short name	[1..1]	Max16TextCollapse
2.3		Hrcut	Haircut rate	[1..1]	Percentage
2.4		CollClrFund	Clearing fund collateral	[1..1]	YesNoIndicator
2.5		CollSecLend	Securities lending collateral	[1..1]	YesNoIndicator
2.6		CollMrgn	Maintenance margin collateral	[1..1]	YesNoIndicator
2.7		PrvDtls	Previous haircut	[0..1]	PreviousHaircutDetails

			details		
2.7.1		EligDt	Eligible date	[1..1]	ISODate
2.7.2		Hrcut	Haircut rate	[1..1]	Percentage
2.7.3		CollClrFund	Clearing fund collateral	[1..1]	YesNoIndicator
2.7.4		CollSecLend	Securities lending collateral	[1..1]	YesNoIndicator
2.7.5		CollMrgn	Maintenance margin collateral	[1..1]	YesNoIndicator

Message component elements:

KDPWDocument- KDPW system message (element)	
Description	KDPW system message
Type	KDPWDocument
Source	<xs:element name="KDPWDocument" type="KDPWDocument" />
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	<xs:element name="Dt" type="ISODate" />
DateAndDateTimeChoice/DtTm- Date and time (element)	
Description	Date and time
Type	ISODateTime

Source	<code><xs:element name="DtTm" type="ISODateTime" /></code>
FunctionOfMessage- Function of message (simple type)	
Description	Function of message
Type	Derivative of type: xs:string
Format	Code Description NEWMNew message
Source	<code><xs:simpleType name="FunctionOfMessage" > <xs:restriction base="xs:string" > <xs:enumeration value="NEWM" /> </xs:restriction> </xs:simpleType></code>
GeneralInformation- General information (complex type)	
Description	General information of the message
Component elements	SndrMsgRef FuncOfMsg CreDtTm {0,1} EligDt
Source	<code><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="EligDt" type="ISODate" /> </xs:sequence> </xs:complexType></code>
GeneralInformation/SndrMsgRef- Sender message reference (element)	
Description	Message reference
Type	Max16Text
Source	<code><xs:element name="SndrMsgRef" type="Max16Text" /></code>
GeneralInformation/FuncOfMsg- Function of message (element)	
Description	Function of message
Type	FunctionOfMessage
Source	<code><xs:element name="FuncOfMsg" type="FunctionOfMessage" /></code>
GeneralInformation/CreDtTm- Creation date (element)	
Description	Creation date
Type	DateAndDateTimeChoice
Source	<code><xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /></code>

GeneralInformation/EligDt- Eligible date (element)	
Description	Eligible date
Type	ISODate
Source	<xs:element name="EligDt" type="ISODate" />
HaircutDetails- Haircut details (complex type)	
Description	Haircut details
Component elements	ISIN ShrtNm Hrcut CollClrFund CollSecLend CollMrgn PrvDtls {0,1}
Source	<pre> <xs:complexType name="HaircutDetails" > <xs:sequence > <xs:element name="ISIN" type="ISINIdentifier" /> <xs:element name="ShrtNm" type="Max16TextCollapse" /> <xs:element name="Hrcut" type="Percentage" /> <xs:element name="CollClrFund" type="YesNoIndicator" /> <xs:element name="CollSecLend" type="YesNoIndicator" /> <xs:element name="CollMrgn" type="YesNoIndicator" /> <xs:element name="PrvDtls" type="PreviousHaircutDetails" minOccurs="0" /> </xs:sequence> </xs:complexType> </pre>
HaircutDetails/ISIN- ISIN identifier (element)	
Description	ISIN identifier
Type	ISINIdentifier
Source	<xs:element name="ISIN" type="ISINIdentifier" />
HaircutDetails/ShrtNm- Short name (element)	
Description	Instrument short name
Type	Max16TextCollapse
Source	<xs:element name="ShrtNm" type="Max16TextCollapse" />
HaircutDetails/Hrcut- Haircut rate (element)	
Description	Haircut rate
Type	Percentage
Source	<xs:element name="Hrcut" type="Percentage" />
HaircutDetails/CollClrFund- Clearing fund collateral (element)	
Description	Clearing fund collateral

Type	YesNoIndicator
Source	<code><xs:element name="CollClrFund" type="YesNoIndicator" /></code>
HaircutDetails/CollSecLend- Securities lending collateral (element)	
Description	Securities lending collateral
Type	YesNoIndicator
Source	<code><xs:element name="CollSecLend" type="YesNoIndicator" /></code>
HaircutDetails/CollMrgn- Maintenance margin collateral (element)	
Description	Maintenance margin collateral
Type	YesNoIndicator
Source	<code><xs:element name="CollMrgn" type="YesNoIndicator" /></code>
HaircutDetails/PrvDtls- Previous haircut details (element)	
Description	Previous haircut details
Type	PreviousHaircutDetails
Source	<code><xs:element name="PrvDtls" type="PreviousHaircutDetails" minOccurs="0" /></code>
ISINIdentifier- ISIN identifier (simple type)	
Description	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 document (complex type)										
Description	KDPW document									
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	reda.fin.002.01 { 1,unbounded }									
Source	<pre><xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="reda.fin.002.01" type="reda.fin.002.01" maxOccurs="unbounded" /> </xs:sequence> < xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> < xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType></pre>									
KDPWDocument/reda.fin.002.01- List of instruments eligible as collateral (element)										
Description	List of instruments eligible as collateral									
Type	reda.fin.002.01									
Source	<pre><xs:element name="reda.fin.002.01" type="reda.fin.002.01" maxOccurs="unbounded" /></pre>									
KDPWMemberIdentifier- KDPW member identifier (simple type)										
Description	KDPW 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>									
Max16Text- Text (simple type)										

Description	Maximum 16 characters text
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	Maximum 16 characters text
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>
Percentage- Percentage (simple type)	
Description	Percentage
Type	Derivative of type: xs:decimal
Format	Min. value=0 Fraction digits=2 Total digits=5
Source	<pre><xs:simpleType name="Percentage" > <xs:restriction base="xs:decimal" > <xs:minInclusive value="0" /> <xs:fractionDigits value="2" /> <xs:totalDigits value="5" /> </xs:restriction> </xs:simpleType></pre>
PreviousHaircutDetails- Previous haircut details (complex type)	
Description	Previous haircut details
Component	EliqDt

elements	Hrcut CollClrFund CollSecLend CollMrgn
Source	<pre><xs:complexType name="PreviousHaircutDetails" > <xs:sequence > <xs:element name="EligDt" type="ISODate" /> <xs:element name="Hrcut" type="Percentage" /> <xs:element name="CollClrFund" type="YesNoIndicator" /> <xs:element name="CollSecLend" type="YesNoIndicator" /> <xs:element name="CollMrgn" type="YesNoIndicator" /> </xs:sequence> </xs:complexType></pre>
PreviousHaircutDetails/EligDt- Eligible date (element)	
Description	Eligible date
Type	ISODate
Source	<pre><xs:element name="EligDt" type="ISODate" /></pre>
PreviousHaircutDetails/Hrcut- Haircut rate (element)	
Description	Haircut rate
Type	Percentage
Source	<pre><xs:element name="Hrcut" type="Percentage" /></pre>
PreviousHaircutDetails/CollClrFund- Clearing fund collateral (element)	
Description	Clearing fund collateral
Type	YesNoIndicator
Source	<pre><xs:element name="CollClrFund" type="YesNoIndicator" /></pre>
PreviousHaircutDetails/CollSecLend- Securities lending collateral (element)	
Description	Securities lending collateral
Type	YesNoIndicator
Source	<pre><xs:element name="CollSecLend" type="YesNoIndicator" /></pre>
PreviousHaircutDetails/CollMrgn- Maintenance margin collateral (element)	
Description	Maintenance margin collateral
Type	YesNoIndicator
Source	<pre><xs:element name="CollMrgn" type="YesNoIndicator" /></pre>
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>
reda.fin.002.01- List of instruments eligible as collateral (complex type)	
Description	List of instruments eligible as collateral
Component elements	<u>GnlInf</u> <u>HrcutDtls</u> {0,unbounded}
Source	<pre><xs:complexType name="reda.fin.002.01" > <xs:sequence > <xs:element name="GnlInf" type="GeneralInformation" /> <xs:element name="HrcutDtls" type="HaircutDetails" minOccurs="0" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType></pre>
reda.fin.002.01/GnlInf- General information (element)	
Description	General information
Type	<u>GeneralInformation</u>
Source	<pre><xs:element name="GnlInf" type="GeneralInformation" /></pre>
reda.fin.002.01/HrcutDtls- Haircut details (element)	
Description	Haircut details
Type	<u>HaircutDetails</u>
Source	<pre><xs:element name="HrcutDtls" type="HaircutDetails" minOccurs="0" maxOccurs="unbounded" /></pre>