

Message structure: Margin and OTC settlement statement (**colr.mrg.003.02**)

Description:

Margin and OTC settlement statement.

Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		<u>KDPWDocument</u>	KDPW system message	[1..1]	<u>KDPWDocument</u>
0.1		<u>colr.mrg.003.02</u>	Margin and OTC settlement statement	[1..1]	<u>colr.mrg.003.02</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>	Statement 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 member identifier	[1..1]	<u>KDPWMemberIdentifier</u>
2.1.2		<u>CshAcct</u>	IBAN identifier	[1..1]	<u>IBAN</u>
2.2		<u>Ccy</u>	Currency	[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>MmbCshStmnt</u>	Member cash statement	[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>Mrgn</u>	Margin	[0..1]	<u>Amount</u>
2.6.4		<u>ReqdCshMrgn</u>	Required cash margin	[0..1]	<u>Amount</u>
2.6.5		<u>CurSctyMrgn</u>	Current security margin	[0..1]	<u>Amount</u>
2.6.6		<u>CurFrgnCcyMrgn</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>OwnrTp</u>	Owner type	[1..1]	<u>Max1Text</u>
2.6.7.2		<u>MmbTp</u>	Member type	[1..1]	<u>Max2Text</u>
2.6.7.3		<u>RprAgrmntld</u>	Representation agreement identifier	[1..1]	<u>Max2Text</u>
2.6.7.4		<u>Clntld</u>	NKK code	[1..1]	<u>Max8Text</u>
2.6.7.5		<u>ClntNetBal</u>	Client net balance	[1..1]	<u>BalanceAndSide</u>
2.6.7.5.1		<u>Bal</u>	Balance	[1..1]	<u>Amount</u>
2.6.7.5.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.6		<u>PrvsCshMrgn</u>	Previous cash margin	[0..1]	<u>Amount</u>
2.6.7.7		<u>PrvsSctyMrgn</u>	Previous security margin	[0..1]	<u>Amount</u>
2.6.7.8		<u>PrvsFrgnCcyMrgn</u>	Previous foreign currency margin	[0..1]	<u>Amount</u>
2.6.7.9		<u>ReqdCshMrgn</u>	Required cash margin	[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>CurFrgnCcyMrgn</u>	Current foreign currency margin	[0..1]	<u>Amount</u>
2.6.7.12		<u>VarMrgn</u>	Variation Margin	[1..1]	<u>AmountAndDirection</u>

2.6.7.12.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.12.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.13		<u>Cpn</u>	Coupon	[1..1]	<u>AmountAndDirection</u>
2.6.7.13.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.13.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.14		<u>PAI</u>	Interest accrued daily on deposited Variation Margin	[1..1]	<u>AmountAndDirection</u>
2.6.7.14.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.14.2		<u>CdtDbtInd</u>	Credit/Debit indicator	[1..1]	<u>CreditDebitCode</u>
2.6.7.15		<u>SttlmAdj</u>	Settlement adjustment resulting from certain system functionalities	[1..1]	<u>AmountAndDirection</u>
2.6.7.15.1		<u>Amt</u>	Amount	[1..1]	<u>Amount</u>
2.6.7.15.2		<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	<xs:simpleType name="Amount" > <xs:restriction base="xs:decimal" > <xs:minInclusive value="0" /> <xs:fractionDigits value="2" /> </xs:restriction > </xs:simpleType >

	<pre><xs:totalDigits value="14" /> </xs:restriction> </xs:simpleType></pre>
AmountAndDate- Currency, amount and date (complex type)	
Description	Currency, amount and date
Component elements	<u>Amt</u> <u>ValDt</u> {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	<u>CurrencyAndAmount</u>
Source	<pre><xs:element name="Amt" type="CurrencyAndAmount" /></pre>
AmountAndDate/ValDt- Value date (element)	
Description	Securities valuation date.
Type	<u>ISODate</u>
Source	<pre><xs:element name="ValDt" type="ISODate" minOccurs="0" /></pre>
AmountAndDirection- Amount and direction (complex type)	
Description	Amount and direction
Component elements	<u>Amt</u> <u>CdtDbtInd</u>
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	<u>Amount</u>
Source	<pre><xs:element name="Amt" type="Amount" /></pre>
AmountAndDirection/CdtDbtInd- Credit/Debit indicator (element)	

Description	Credit/Debit indicator
Type	CreditDebitCode
Source	<xs:element name="CdtDbtInd" type="CreditDebitCode" />
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 SttlmSsnld {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	KDPWMmbld CshAcct
Source	<pre><xs:complexType name="CashParty" > <xs:sequence > <xs:element name="KDPWMmbld" type="KDPWMemberIdentifier" /> <xs:element name="CshAcct" type="IBAN" /> </xs:sequence> </xs:complexType></pre>
CashParty/KDPWMmbld- KDPW member identifier (element)	
Description	KDPW member identifier
Type	KDPWMemberIdentifier
Source	<pre><xs:element name="KDPWMmbld" type="KDPWMemberIdentifier" /></pre>
CashParty/CshAcct- IBAN (element)	
Description	Settlement bank account number
Type	IBAN
Source	<pre><xs:element name="CshAcct" type="IBAN" /></pre>
CashSettlementClientLevel- Cash settlement at client level (complex type)	
Description	Cash settlement at client level
Component elements	OwnrTp MmbTp RprAgrmntId

	<u>ClntId</u> <u>ClntNetBal</u> <u>PrvsCshMrgn</u> {0,1} <u>PrvsSctyMrgn</u> {0,1} <u>PrvsFrqnCcyMrgn</u> {0,1} <u>ReqdCshMrgn</u> {0,1} <u>CurSctyMrgn</u> {0,1} <u>CurFrqnCcyMrgn</u> {0,1} <u>VarMrgn</u> <u>Cpn</u> <u>PAI</u> <u>SttlmAdj</u>
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Source	<pre> <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="ClntNetBal" type="BalanceAndSide" /> <xs:element name="PrvsCshMrgn" type="Amount" minOccurs="0" /> <xs:element name="PrvsSctyMrgn" type="Amount" minOccurs="0" /> <xs:element name="PrvsFrqnCcyMrgn" 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="VarMrgn" type="AmountAndDirection" /> <xs:element name="Cpn" type="AmountAndDirection" /> <xs:element name="PAI" type="AmountAndDirection" /> <xs:element name="SttlmAdj" type="AmountAndDirection" /> </xs:sequence> </xs:complexType> </pre>
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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/CIntId- NKK code (element)	
Description	NKK code
Type	<u>Max8Text</u>
Source	<xs:element name="CIntId" type="Max8Text" />
CashSettlementClientLevel/CIntNetBal- Client net balance (element)	
Description	Client net balance
Type	<u>BalanceAndSide</u>
Source	<xs:element name="CIntNetBal" type="BalanceAndSide" />
CashSettlementClientLevel/PrvsCshMrgn- Previous cash margin (element)	
Description	Previous cash margin
Type	<u>Amount</u>
Source	<xs:element name="PrvsCshMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/PrvsSctyMrgn- Previous security margin (element)	
Description	Previous security margin
Type	<u>Amount</u>
Source	<xs:element name="PrvsSctyMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/PrvsFrngCcyMrgn- Previous foreign currency margin (element)	
Description	Previous foreign currency margin
Type	<u>Amount</u>
Source	<xs:element name="PrvsFrngCcyMrgn" type="Amount" minOccurs="0" />
CashSettlementClientLevel/ReqdCshMrgn- Required cash margin (element)	
Description	Required cash margin
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	<u>Amount</u>
Source	<xs:element name="CurFrngCcyMrgn" type="Amount" minOccurs="0" />

CashSettlementClientLevel/VarMrgn- Variation Margin (element)	
Description	Variation Margin
Type	AmountAndDirection
Source	<xs:element name="VarMrgn" type="AmountAndDirection" />
CashSettlementClientLevel/Cpn- Coupon (element)	
Description	Coupon
Type	AmountAndDirection
Source	<xs:element name="Cpn" type="AmountAndDirection" />
CashSettlementClientLevel/PAI- Interest accrued daily on deposited Variation Margin (element)	
Description	Interest accrued daily on deposited Variation Margin
Type	AmountAndDirection
Source	<xs:element name="PAI" type="AmountAndDirection" />
CashSettlementClientLevel/StlmAdj- Settlement adjustment resulting from certain system functionalities (element)	
Description	Settlement adjustment resulting from certain system functionalities (position transfer, auction, repo settlement in KDPW system)
Type	AmountAndDirection
Source	<xs:element name="StlmAdj" type="AmountAndDirection" />
CashSettlementStatement- Cash settlement statement (complex type)	
Description	Cash settlement statement
Component elements	PngAgt Ccy OrdrTp CshStlmSys 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="CshStlmSys" 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	<u>CashParty</u>
Source	<xs:element name="PngAgt" type="CashParty" />
CashSettlementStatement/Ccy- Currency (element)	
Description	Currency
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 statement (element)	
Description	Member cash settlement statement.
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 NETT Multilateral netting BILL Bilateral netting GROSS Gross settlement
Source	<xs:simpleType name="CashSettlementSystem" > <xs:restriction base="xs:string" >

	<pre> <xs:enumeration value="NETT" /> <xs:enumeration value="BILL" /> <xs:enumeration value="GROS" /> </xs:restriction> </xs:simpleType> </pre>						
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="1"> <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				
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="0"> <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" ></pre>				

	<pre><xs:enumeration value="NEWM" /> </xs:restriction> </xs:simpleType></pre>
GeneralInformation- General information (complex type)	
Description	General information
Component elements	<p>SndrMsgRef FuncOfMsg CreDtTm{0,1} StmntDt RcvrTp</p>
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" /> <xs:element name="StmntDt" 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/StmntDt- Statement date (element)	
Description	Statement date
Type	ISODate
Source	<pre><xs:element name="StmntDt" type="ISODate" /></pre>
GeneralInformation/RcvrTp- Receiver type (payer/member) (element)	
Description	Receiver type. Allowed values: MMBR-member; PAYE-payer.

Type	Code4Text
Source	<code><xs:element name="RcvrTp" type="Code4Text" /></code>
IBAN- IBAN identifier (simple type)	
Description	Settlement bank account number
Type	Derivative of type: xs:string
Format	Min. length=1 Max. length=28
Source	<code><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></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	<code><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></code>
ISODate- Date (simple type)	
Description	Date
Type	Derivative of type: xs:date
Format	
Source	<code><xs:simpleType name="ISODate" > <xs:restriction base="xs:date" > </xs:restriction> </xs:simpleType></code>
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><u>KDPWMemberIdentifier</u></td> </tr> <tr> <td>Rcvr</td> <td>Receiver</td> <td><u>KDPWMemberIdentifier</u></td> </tr> </tbody> </table>	Name	Description	Type	Sndr	Sender	<u>KDPWMemberIdentifier</u>	Rcvr	Receiver	<u>KDPWMemberIdentifier</u>
Name	Description	Type								
Sndr	Sender	<u>KDPWMemberIdentifier</u>								
Rcvr	Receiver	<u>KDPWMemberIdentifier</u>								
Component elements	<u>colr.mrg.003.02</u>									
Source	<pre><xs:complexType name="KDPWDocument" > <xs:sequence > <xs:element name="colr.mrg.003.02" type="colr.mrg.003.02" /> </xs:sequence> <xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /> <xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /> </xs:complexType></pre>									
KDPWDocument/colr.mrg.003.02- Margin and OTC settlement statement (element)										
Description	Margin and OTC settlement statement									
Type	<u>colr.mrg.003.02</u>									
Source	<pre><xs:element name="colr.mrg.003.02" type="colr.mrg.003.02" /></pre>									
KDPWMarketIdentifier- KDPW market identifier (simple type)										
Description	KDPW 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 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>
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	<pre><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></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" ></pre>

	<pre><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> </xs:simpleType></pre>
MemberCashSettlementStatement- Member cash settlement statement (complex type)	
Description	Member cash settlement statement
Component elements	<p>CMmbId TtlMmbNetBal Mrgn{0,1} ReqdCshMrgn{0,1} CurSctyMrgn{0,1} CurFrgnCcyMrgn{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="Mrgn" 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></pre>
MemberCashSettlementStatement/CMmbId- Clearing member identifier (element)	
Description	Clearing member identifier
Type	KDPWMemberIdentifier
Source	<pre><xs:element name="CMmbId" type="KDPWMemberIdentifier" /></pre>

MemberCashSettlementStatement/TtlMmbNetBal- Total member net balance (element)	
Description	Total member net balance
Type	<u>BalanceAndSide</u>
Source	<xs:element name="TtlMmbNetBal" type="BalanceAndSide" />
MemberCashSettlementStatement/Mrgn- Margin (element)	
Description	Margin. Completed in reports for the clearing member.
Type	<u>Amount</u>
Source	<xs:element name="Mrgn" type="Amount" minOccurs="0" />
MemberCashSettlementStatement/ReqdCshMrgn- Required cash margin (element)	
Description	Required cash margin. Completed in reports for the clearing member.
Type	<u>Amount</u>
Source	<xs:element name="ReqdCshMrgn" type="Amount" minOccurs="0" />
MemberCashSettlementStatement/CurSctyMrgn- Current security margin (element)	
Description	Current security margin. Completed in reports for the clearing member.
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/CshStlmClnt- Cash settlement at client level (element)	
Description	Cash settlement at client level
Type	<u>CashSettlementClientLevel</u>
Source	<xs:element name="CshStlmClnt" type="CashSettlementClientLevel" 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" >

	<pre> <xs:enumeration value="Y" /> <xs:enumeration value="N" /> </xs:restriction> </xs:simpleType> </pre>
colr.mrg.003.02- Margin and OTC settlement statement (complex type)	
Description	Margin and OTC settlement statement
Component elements	<u>GnlInf</u> <u>CshSttlmStmt</u> { 1,unbounded }
Source	<pre> <xs:complexType name="colr.mrg.003.02" > <xs:sequence > <xs:element name="GnlInf" type="GeneralInformation" /> <xs:element name="CshSttlmStmt" type="CashSettlementStatement" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType> </pre>
colr.mrg.003.02/GnlInf- General information (element)	
Description	General information
Type	<u>GeneralInformation</u>
Source	<pre> <xs:element name="GnlInf" type="GeneralInformation" /> </pre>
colr.mrg.003.02/CshSttlmStmt- Cash settlement statement (element)	
Description	Cash settlement statement
Type	<u>CashSettlementStatement</u>
Source	<pre> <xs:element name="CshSttlmStmt" type="CashSettlementStatement" maxOccurs="unbounded" /> </pre>