

Message structure:

OTC notification - participantNotification
(otcd.ntf.001.01)

Description:
OTC notification - participantNotification

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
1.1		otcd.ntf.001.01	OTC notification - participantNotification	[1..n]	otcd.ntf.001.01
1.1.1		GnlInf	General information	[1..1]	GeneralInformation
1.1.1.1		SndrMsgRef	Sender message identifier	[1..1]	Max16Text
1.1.1.2		FuncOfMsg	Function of message	[1..1]	FunctionOfMessage
1.1.1.3		CreDtTm	Message creation date	[0..1]	DateAndDateTimeChoice
1.1.1.3.1	{ lub	Dt	Date	[1..1]	ISODate
1.1.1.3.2	lub }	DtTm	Date and time	[1..1]	ISODateTime
1.1.1.4		SeqNb	Notification sequential number	[1..1]	NumberLong
1.1.1.5		NtfTp	Notification type	[1..1]	Max35Text
1.1.2		MsgData	OTC instruction details	[0..1]	MsgData
1.1.2.1		contents		[1..1]	contents
1.1.2.1.1		content		[1..n]	participantNotification
1.1.2.1.1.1		information	Identifies the Clearing Member and accounts affected by this notification. The portfolio, exposure and limit information following this request	[0..1]	clearingMemberInformation
1.1.2.1.1.1.1		collateralLimitSurplus	The amount of available initial margin requirement before the collateral limit is reached for this clearing member. A negative amount indicates a deficit	[1..1]	xmlAmount
1.1.2.1.1.1.2		creditLimit	The total value of the Credit Limit that is being applied to this Clearing Member	[1..1]	xmlAmount
1.1.2.1.1.1.3		creditLimitSurplus	The amount of available initial margin requirement before the Credit Limit is breached. A negative value indicated a breach of the Credit Limit	[1..1]	xmlAmount
1.1.2.1.1.1.4		houseCollateral	The total value of the recognized collateral for the clearing member. The recognized value of collateral is the value after any haircuts have been applied. This value may be different from the value posted by the Clearing Member.	[1..1]	xmlAmount
1.1.2.1.1.1.5		initialMargin	The total initial margin for the clearing member	[1..1]	xmlAmount
1.1.2.1.1.1.6		initialMarginRequirement	The initial margin requirement for the clearing member. This is the sum of the initial margin and any outdated MTM value	[1..1]	xmlAmount
1.1.2.1.1.1.7		outdatedMtm	The MTM value of any outdated trades booked today	[0..1]	xmlAmount
1.1.2.1.1.1.8		positionBalanceAccounts		[0..1]	
1.1.2.1.1.1.8.1		information	The details of an individual PB account affected by this notification	[0..n]	positionBalanceInformation
1.1.2.1.1.1.8.1.1		collateral	The amount of collateral lodged for this PB account	[1..1]	xmlAmount
1.1.2.1.1.1.8.1.2		collateralLimitSurplus	The amount of available initial margin that can be used before the collateral limit is breached. A negative value indicates a breach of the collateral limit	[1..1]	xmlAmount
1.1.2.1.1.1.8.1.3		externalAccountld	The external id of this PB account Format: Alphanumeric String	[1..1]	xs:string
1.1.2.1.1.1.8.1.4		initialMarginAfter	The value of the initial margin after this trade (if any) was applied to the system	[1..1]	xmlAmount
1.1.2.1.1.1.8.1.5		initialMarginBefore	The value of the initial margin before this trade (if any) was applied to the system	[1..1]	xmlAmount
1.1.2.1.1.1.8.1.6		initialMarginLimit	If an Initial Margin limit is defined for this account this the value of this limit is displayed here. If no limit is defined this value will not be populated	[0..1]	xmlAmount
1.1.2.1.1.1.8.1.7		initialMarginLimitSurplus	If an Initial Margin limit is defined for this account this value will display the available amount of Initial Margin that can be used before this limit is breached If this value is negative the limit has been breached If this value is not populated there is no Initial Margin limit defined for this account	[0..1]	xmlAmount

No.	or	XML Tag	Name	Multiplicity	Type
1.1.2.1.1.1.8.1.8		positionAccounts	Lists the PA account information for the accounts linked to this PB account	[0..1]	
1.1.2.1.1.1.8.1.8.1		information	The details of a PA account	[0..n]	positionAccountInformation
1.1.2.1.1.1.8.1.8.1.1		externalAccountId	The external id of this PA account Format: Alphanumeric String	[1..1]	xs:string
1.1.2.1.1.1.8.1.8.1.2		initialMarginAfter	The value of the initial margin after this trade (if any) was applied to the system	[1..1]	xmlAmount
1.1.2.1.1.1.8.1.8.1.3		initialMarginBefore	The value of the initial margin before this trade (if any) was applied to the system	[1..1]	xmlAmount
1.1.2.1.1.1.8.1.8.1.4		initialMarginLimit	If an Initial Margin limit is defined for this account this the value of this limit is displayed here. If no limit is defined this value will not be populated	[0..1]	xmlAmount
1.1.2.1.1.1.8.1.8.1.5		initialMarginLimitSurplus	If an Initial Margin limit is defined for this account this value will display the available amount of Initial Margin that can be used before this limit is breached. If this value is negative the limit has been breached If this value is not populated there is no Initial Margin limit defined for this account	[0..1]	xmlAmount
1.1.2.1.1.1.9		useableCollateral	The usable collateral represents the house collateral plus any customer collateral that is covering an Initial Margin Requirement Excess customer collateral is not included in this value	[1..1]	xmlAmount
1.1.2.1.1.2		timeWarning	If set indicates that the clearing member must pay outstanding any Collateral by the time indicated	[0..1]	kasmDateTime
1.1.2.1.1.3		tradeDetails	The list of TradeDetail entities of the trades for which this message is being generated. If the event generating the notification does not directly relate to trading activity this element will be empty	[0..1]	
1.1.2.1.1.3.1		tradeDetail		[0..n]	tradeDetail
1.1.2.1.1.3.1.1		participant	The Clearing Member identifier for the trade Format: Alphanumeric String, length 4	[1..1]	xs:string
1.1.2.1.1.3.1.2		clientId	The Participant identifier for the non-clearing member client of the trade. This field will not be populated for trades on the house accounts of a clearing member Format: Alphanumeric String, length 4	[0..1]	xs:string
1.1.2.1.1.3.1.3		counterpartyId	The original counterparty clearing member of the trade Format: Alphanumeric String, length 4	[0..1]	xs:string
1.1.2.1.1.3.1.4		counterpartyClientId	The Participant identifier for a non-clearing member counterparty client of the trade. This field will not be populated for trades where the counterparty account is a house account for the counterparty clearing member Format: Alphanumeric String, length 4	[0..1]	xs:string
1.1.2.1.1.3.1.5		defaultAccountApplied	If true this indicates the Participant record has a defaultAccount recorded, and this default account was used for the trade. The default account is used when the original account id was missing or could not be identified	[1..1]	xs:boolean
1.1.2.1.1.3.1.6		externalDealId	The external identifier of the original deal for the trade Format: Alphanumeric String	[0..1]	xs:string
1.1.2.1.1.3.1.7		externalId	The external identifier for the trade Format: Alphanumeric String	[0..1]	xs:string
1.1.2.1.1.3.1.8		internalDealId	The KDPW internal identifier of the original deal for the trade Format: Numeric String	[0..1]	xs:string
1.1.2.1.1.3.1.9		positionAccountExternalId	The external identifier of the PA account for the trade Format: Alphanumeric String	[1..1]	xs:string
1.1.2.1.1.3.1.10		positionAccountInternalId	The KDPW internal identifier for the PA of the trade Format: "PA-" + participant + "-" + externalAccountId E.g. PA-CM01-ACCT1	[1..1]	xs:string
1.1.2.1.1.3.1.11		reason	If the trade is rejected the reason for the rejection, may also contain warnings such informative limit breaches that are raised	[0..1]	xs:string

No.	or	XML Tag	Name	Multiplicity	Type
			despite the trade being ACCEPTED. Format: Free text string		
1.1.2.1.1.3.1.12		source	The source matching system for the trade Format: Alphanumeric String	[0..1]	xs:string
1.1.2.1.1.3.1.13		status	The current status of the trade • QUEUED (Set if the trade was submitted while the system was in a Closed state). • ACCEPTED (Normally accepted trade status once it has passed all limit checks). • REJECTED (The trade has been reject due to Formal trade validation, beyond the maximum number of outdated days or the Participant is suspended or in default). • PENDING (A trade that has failed limit checks and is being held in a Pending state for backloading). • BATCHED (Set if the trade was pre-flagged to be grouped into a batch and processed atomically, e.g. trades as a result of winning an Auction). • ACCEPTED_CONDITIONALLY (A trade that was accepted but indicates that there is outstanding Collateral to be posted). • PORTED – The trades account has been changed through a porting process by the CCP • DEFAULT An undefined state, usually seen in prospective trades such as those presented in an Auction Detail record	[1..1]	xs:string
1.1.2.1.1.3.1.14		trade	The internal representation of the trade	[0..1]	trade
1.1.2.1.1.3.1.14.1		account	The PA account the trade is booked against. The Account is for the external party entering into the trade	[1..1]	ref
1.1.2.1.1.3.1.14.1.1		cacheNameOverride		[0..1]	xs:string
1.1.2.1.1.3.1.14.1.2		revisionNumber		[0..1]	xs:long
1.1.2.1.1.3.1.14.2		analysisTag	An optional name/value pair. This can be used to provide additional information for reporting purposes. NOT USED.	[0..1]	tag
1.1.2.1.1.3.1.14.3		buySell	Specifies whether a trade is a Buy or a Sell from the perspective of the external party.	[1..1]	buySell
1.1.2.1.1.3.1.14.4		deal	The id of the Deal that this Trade is part of	[0..1]	ref
1.1.2.1.1.3.1.14.4.1		cacheNameOverride		[0..1]	xs:string
1.1.2.1.1.3.1.14.4.2		revisionNumber		[0..1]	xs:long
1.1.2.1.1.3.1.14.5		externalTradeDescriptor	Not Used	[0..1]	externalTradeDescriptor
1.1.2.1.1.3.1.14.6		externalTradeIdentifier	The External Trade Identifier for this Trade. This is set to the trade id used in an external matching platform where appropriate	[0..1]	xs:string
1.1.2.1.1.3.1.14.7		features		[0..1]	
1.1.2.1.1.3.1.14.7.1		feature		[0..n]	xs:string
1.1.2.1.1.3.1.14.8		lastUpdated	The timestamp when the trade was last updated	[0..1]	kasmDateTime
1.1.2.1.1.3.1.14.9		originalTradeId		[0..1]	xs:string
1.1.2.1.1.3.1.14.10		product	The underlying product for the trade. The product contains the specific economic details for the trade. The required instance of OtcProduct depends on the type of trade. The following instances are supported: • Fra • Swap • Repo	[1..1]	kasmType
1.1.2.1.1.3.1.14.11		tradeDate	The date when the trade was entered into	[0..1]	kasmDate
1.1.2.1.1.3.1.14.12		tradeState	The current status of the trade • QUEUED (Set if the trade was submitted while the system was in a Closed state). • ACCEPTED (Normally accepted trade status once it has passed all limit checks). • REJECTED (The trade has been rejected due to Formal trade validation, beyond the maximum number of outdated days or the Participant is suspended or in default). • PENDING (A trade that has failed limit checks and is being held in a Pending state for backloading). • BATCHED (Set if the trade was pre-flagged to be grouped into a batch and processed atomically, e.g. trades as a result of winning an Auction). • ACCEPTED_CONDITIONALLY (A trade that	[0..1]	xs:string

No.	or	XML Tag	Name	Multiplicity	Type
			was accepted but indicates that there is outstanding Collateral to be posted). • PORTED – The trades account has been changed through a porting process by the CCP • DEFAULT An undefined state, usually seen in prospective trades such as those presented in an Auction Detail record		
1.1.2.1.1.3.1.14.13		trader	Not Used	[0..1]	ref
1.1.2.1.1.3.1.14.13.1		cacheNameOverride		[0..1]	xs:string
1.1.2.1.1.3.1.14.13.2		revisionNumber		[0..1]	xs:long

Message component elements:

KDPWDocument - KDPW system message (element)

Description KDPW system message
Type [KDPWDocument](#)
Attributes

GnlInf - General information (element)

Description General information
Type [GeneralInformation](#)
Attributes

MsgData - OTC instruction details (element)

Description OTC instruction details
Type [MsgData](#)
Attributes minOccurs=0

otcd.ntf.001.01 - OTC notification - participantNotification (element)

Description OTC notification - participantNotification
Type [otcd.ntf.001.01](#)
Attributes maxOccurs=unbounded

SndrMsgRef - Sender message identifier (element)

Description Sender message identifier
Type [Max16Text](#)
Attributes

FuncOfMsg - Function of message (element)

Description Function of message
Type [FunctionOfMessage](#)
Attributes

CreDtM - Message creation date (element)

Description Message creation date
Type [DateAndDateTimeChoice](#)
Attributes minOccurs=0

SeqNb - Notification sequential number (element)

Description Notification sequential number
Type [NumberLong](#)
Attributes

NtfTp - Notification type (element)

Description Notification type
Type [Max35Text](#)
Attributes

Dt - Date (element)

Description Date
Type [ISODate](#)
Attributes

DtTm - Date and time (element)

Description Date and time
Type [ISODateTime](#)
Attributes

contents - (element)

Description
Type [contents](#)
Attributes

content - (element)

Description
Type [participantNotification](#)
Attributes maxOccurs=unbounded

information - (element)

Description Identifies the Clearing Member and accounts affected by this notification. The portfolio, exposure and limit information following this request
Type [clearingMemberInformation](#)
Attributes minOccurs=0

timeWarning - (element)

Description If set indicates that the clearing member must pay outstanding any Collateral by the time indicated

Type [kasmDateTime](#)

Attributes minOccurs=0

tradeDetails - (element)

Description The list of TradeDetail entities of the trades for which this message is being generated. If the event generating the notification does not directly relate to trading activity this element will be empty

Type

Attributes minOccurs=0

tradeDetail - (element)

Description

Type [tradeDetail](#)

Attributes minOccurs=0
maxOccurs=unbounded

collateralLimitSurplus - (element)

Description The amount of available initial margin requirement before the collateral limit is reached for this clearing member. A negative amount indicates a deficit

Type [xmlAmount](#)

Attributes

creditLimit - (element)

Description The total value of the Credit Limit that is being applied to this Clearing Member

Type [xmlAmount](#)

Attributes

creditLimitSurplus - (element)

Description The amount of available initial margin requirement before the Credit Limit is breached. A negative value indicated a breach of the Credit Limit

Type [xmlAmount](#)

Attributes

houseCollateral - (element)

Description The total value of the recognized collateral for the clearing member. The recognized value of collateral is the value after any haircuts have been applied. This value may be different from the value posted by the Clearing Member.

Type [xmlAmount](#)

Attributes

initialMargin - (element)

Description The total initial margin for the clearing member
Type [xmlAmount](#)
Attributes

initialMarginRequirement - (element)

Description The initial margin requirement for the clearing member. This is the sum of the initial margin and any outdated MTM value
Type [xmlAmount](#)
Attributes

outdatedMtm - (element)

Description The MTM value of any outdated trades booked today
Type [xmlAmount](#)
Attributes minOccurs=0

positionBalanceAccounts - (element)

Description
Type
Attributes minOccurs=0

information - (element)

Description The details of an individual PB account affected by this notification
Type [positionBalanceInformation](#)
Attributes minOccurs=0
maxOccurs=unbounded

useableCollateral - (element)

Description The usable collateral represents the house collateral plus any customer collateral that is covering an Initial Margin Requirement Excess customer collateral is not included in this value
Type [xmlAmount](#)
Attributes

currency - (element)

Description
Type [xs:string](#)
Attributes minOccurs=0

originalAmounts - (element)

Description
Type
Attributes minOccurs=0

amount - (element)

Description

Type [xmlAmount](#)

Attributes minOccurs=0
maxOccurs=unbounded

style - (element)

Description

Type [amountStyle](#)

Attributes minOccurs=0

value - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

collateral - (element)

Description The amount of collateral lodged for this PB account

Type [xmlAmount](#)

Attributes

collateralLimitSurplus - (element)

Description The amount of available initial margin that can be used before the collateral limit is breached. A negative value indicates a breach of the collateral limit

Type [xmlAmount](#)

Attributes

externalAccountId - (element)

Description The external id of this PB account Format: Alphanumeric String

Type [xs:string](#)

Attributes

initialMarginAfter - (element)

Description The value of the initial margin after this trade (if any) was applied to the system

Type [xmlAmount](#)

Attributes

initialMarginBefore - (element)

Description The value of the initial margin before this trade (if any) was applied to the system

Type [xmlAmount](#)

Attributes

initialMarginLimit - (element)

Description If an Initial Margin limit is defined for this account this the value of this limit is displayed here. If no limit is defined this value will not be populated

Type [xmlAmount](#)

Attributes minOccurs=0

initialMarginLimitSurplus - (element)

Description If an Initial Margin limit is defined for this account this value will display the available amount of Initial Margin that can be used before this limit is breached If this value is negative the limit has been breached If this value is not populated there is no Initial Margin limit defined for this account

Type [xmlAmount](#)

Attributes minOccurs=0

positionAccounts - (element)

Description Lists the PA account information for the accounts linked to this PB account

Type

Attributes minOccurs=0

information - (element)

Description The details of a PA account

Type [positionAccountInformation](#)

Attributes minOccurs=0
maxOccurs=unbounded

externalAccountId - (element)

Description The external id of this PA account Format: Alphanumeric String

Type [xs:string](#)

Attributes

initialMarginAfter - (element)

Description The value of the initial margin after this trade (if any) was applied to the system

Type [xmlAmount](#)

Attributes

initialMarginBefore - (element)

Description The value of the initial margin before this trade (if any) was applied to the system

Type [xmlAmount](#)

Attributes

initialMarginLimit - (element)

Description If an Initial Margin limit is defined for this account this the value of this limit is displayed here. If no limit is defined this value will not be populated

Type [xmlAmount](#)

Attributes minOccurs=0

initialMarginLimitSurplus - (element)

Description If an Initial Margin limit is defined for this account this value will display the available amount of Initial Margin that can be used before this limit is breached. If this value is negative the limit has been breached If this value is not populated there is no Initial Margin limit defined for this account

Type [xmlAmount](#)

Attributes minOccurs=0

participant - (element)

Description The Clearing Member identifier for the trade Format: Alphanumeric String, length 4

Type [xs:string](#)

Attributes

clientId - (element)

Description The Participant identifier for the non-clearing member client of the trade. This field will not be populated for trades on the house accounts of a clearing member Format: Alphanumeric String, length 4

Type [xs:string](#)

Attributes minOccurs=0

counterpartyId - (element)

Description The original counterparty clearing member of the trade Format: Alphanumeric String, length 4

Type [xs:string](#)

Attributes minOccurs=0

counterpartyClientId - (element)

Description The Participant identifier for a non-clearing member counterparty client of the trade. This field will not be populated for trades where the counterparty account is a house account for the counterparty clearing member Format: Alphanumeric String, length 4

Type [xs:string](#)

Attributes minOccurs=0

defaultAccountApplied - (element)

Description If true this indicates the Participant record has a defaultAccount recorded, and this default account was used for the trade. The default account is used when the original account id was missing or could not be identified

Type [xs:boolean](#)

Attributes

externalDealId - (element)

Description The external identifier of the original deal for the trade Format: Alphanumeric String

Type [xs:string](#)

Attributes minOccurs=0

externalId - (element)

Description The external identifier for the trade Format: Alphanumeric String

Type [xs:string](#)

Attributes minOccurs=0

internalDealId - (element)

Description The KDPW internal identifier of the original deal for the trade Format: Numeric String

Type [xs:string](#)

Attributes minOccurs=0

positionAccountExternalId - (element)

Description The external identifier of the PA account for the trade Format: Alphanumeric String

Type [xs:string](#)

Attributes

positionAccountInternalId - (element)

Description The KDPW internal identifier for the PA of the trade Format: "PA-" + participant + "-" + externalAccountId E.g. PA-CM01-ACCT1

Type [xs:string](#)

Attributes

reason - (element)

Description If the trade is rejected the reason for the rejection, may also contain warnings such informative limit breaches that are raised despite the trade being ACCEPTED. Format: Free text string

Type [xs:string](#)

Attributes minOccurs=0

source - (element)

Description The source matching system for the trade Format: Alphanumeric String
Type [xs:string](#)
Attributes minOccurs=0

status - (element)

Description The current status of the trade • QUEUED (Set if the trade was submitted while the system was in a Closed state). • ACCEPTED (Normally accepted trade status once it has passed all limit checks). • REJECTED (The trade has been reject due to Formal trade validation, beyond the maximum number of outdated days or the Participant is suspended or in default). • PENDING (A trade that has failed limit checks and is being held in a Pending state for backloading). • BATCHED (Set if the trade was pre-flagged to be grouped into a batch and processed atomically, e.g. trades as a result of winning an Auction). • ACCEPTED_CONDITIONALLY (A trade that was accepted but indicates that there is outstanding Collateral to be posted). • PORTED – The trades account has been changed through a porting process by the CCP • DEFAULT An undefined state, usually seen in prospective trades such as those presented in an Auction Detail record

Type [xs:string](#)

Attributes

trade - (element)

Description The internal representation of the trade
Type [trade](#)
Attributes minOccurs=0

account - (element)

Description The PA account the trade is booked against. The Account is for the external party entering into the trade

Type [ref](#)

Attributes

analysisTag - (element)

Description An optional name/value pair. This can be used to provide additional information for reporting purposes. NOT USED.

Type [tag](#)

Attributes minOccurs=0

buySell - (element)

Description Specifies whether a trade is a Buy or a Sell from the perspective of the external party.

Type [buySell](#)

Attributes

deal - (element)

Description The id of the Deal that this Trade is part of
Type [ref](#)
Attributes minOccurs=0

externalTradeDescriptor - (element)

Description Not Used
Type [externalTradeDescriptor](#)
Attributes minOccurs=0

externalTradeIdentifier - (element)

Description The External Trade Identifier for this Trade. This is set to the trade id used in an external matching platform where appropriate
Type [xs:string](#)
Attributes minOccurs=0

features - (element)

Description
Type
Attributes minOccurs=0

feature - (element)

Description
Type [xs:string](#)
Attributes minOccurs=0
maxOccurs=unbounded

lastUpdated - (element)

Description The timestamp when the trade was last updated
Type [kasmDateTime](#)
Attributes minOccurs=0

originalTradeId - (element)

Description
Type [xs:string](#)
Attributes minOccurs=0

product - (element)

Description The underlying product for the trade. The product contains the specific economic details for the trade. The required instance of OtcProduct depends on the type of trade. The following instances are supported: • Fra • Swap • Repo
Type [kasmType](#)
Attributes

tradeDate - (element)

Description The date when the trade was entered into
Type [kasmDate](#)
Attributes minOccurs=0

tradeState - (element)

Description The current status of the trade • QUEUED (Set if the trade was submitted while the system was in a Closed state). • ACCEPTED (Normally accepted trade status once it has passed all limit checks). • REJECTED (The trade has been rejected due to Formal trade validation, beyond the maximum number of outdated days or the Participant is suspended or in default). • PENDING (A trade that has failed limit checks and is being held in a Pending state for backloading). • BATCHED (Set if the trade was pre-flagged to be grouped into a batch and processed atomically, e.g. trades as a result of winning an Auction). • ACCEPTED_CONDITIONALLY (A trade that was accepted but indicates that there is outstanding Collateral to be posted). • PORTED – The trades account has been changed through a porting process by the CCP • DEFAULT An undefined state, usually seen in prospective trades such as those presented in an Auction Detail record

Type [xs:string](#)
Attributes minOccurs=0

trader - (element)

Description Not Used
Type [ref](#)
Attributes minOccurs=0

cacheNameOverride - (element)

Description
Type [xs:string](#)
Attributes minOccurs=0

revisionNumber - (element)

Description
Type [xs:long](#)
Attributes minOccurs=0

agreement - (element)

Description The agreement ID, for example an ISDA agreement ID.
Type [xs:string](#)
Attributes minOccurs=0

agreementType - (element)

Description The type of agreement, for example an ISDA.
Type [xs:string](#)
Attributes minOccurs=0

calendar - (element)

Description The Calendar to use to determine if the 'Spot' or Effective date of an OTC Product is a business day
Type [ref](#)
Attributes minOccurs=0

currency - (element)

Description The currency the Fra is denominated in
Type [ref](#)
Attributes

dayCountFraction - (element)

Description The DayCount convention for the Fra fixed rate. The DayCount convention specifies how the fixed rate should be treated when calculating interest amounts
Type [dayCountFraction](#)
Attributes minOccurs=0

effectiveBusinessDayConvention - (element)

Description The Business day convention used to adjust the Fra product effective date.
Type [businessDayConvention](#)
Attributes minOccurs=0

effectiveCalendar - (element)

Description The Reference to the Calendar used to adjust the Effective date for the Fra
Type [ref](#)
Attributes minOccurs=0

effectiveDate - (element)

Description The unadjusted Effective (also known as Spot) Date of the ForwardRateAgreement. This is both the Payment date and the start date for accrual of interest for the ForwardRateAgreement
Type [kasmDate](#)
Attributes

expiryBusinessDayConvention - (element)

Description The Business day convention used to adjust the Fra product expiry date.
Type [businessDayConvention](#)
Attributes minOccurs=0

expiryCalendar - (element)

Description The Reference to the Calendar used to adjust the Expiry date for the Fra
Type [ref](#)
Attributes minOccurs=0

expiryDate - (element)

Description The Expiry (also known as Accrual End) Date of the Fra product. The expiry date is the unadjusted end date of the interest accrual period. If not set explicitly this date is derived from the Fra Effective date and Tenor
Type [kasmDate](#)
Attributes minOccurs=0

fees - (element)

Description The list of Fee payments attached to the OTC Product. None, one or many fee payments are supported for an OTC Product
Type
Attributes minOccurs=0

fee - (element)

Description Details of a fee payment for an OTC Product
Type [fee](#)
Attributes minOccurs=0
maxOccurs=unbounded

floatingTermStructure - (element)

Description The term structure that is used to derive the forward floating rate for the Fra. Typically this is not specified and is derived from configuration data based upon the currency and refix rate. It will override any configuration data termStructureConfig settings if specified.
Type [ref](#)
Attributes minOccurs=0

fraTenor - (element)

Description The Tenor interval of the Fra product. The tenor is the time interval between the Fra Effective Date and the Fra Expiry Date. If specified and ExpiryDate is unspecified, the Expiry Date is derived from the Effective Date and fraTenor rather than being set explicitly. One of either the fraTenor or the expiryDate must be set. expiryDate has precedence over the fraTenor
Type [interval](#)
Attributes minOccurs=0

issuer - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

notional - (element)

Description The notional amount of the Fra

Type [xs:double](#)

Attributes

productSubType - (element)

Description The sub-type of the product, if a further level of definition is needed on the type of a product in addition to the productType field. This can be used for more concise ProductConfig mappings for example when adjustments to the base product types logic or calculation is required.

Type [xs:string](#)

Attributes minOccurs=0

productType - (element)

Description The type of Product. This is set automatically by the underlying product class. It should be overridden for specific product types (indicated by Set manually in the Validation column. The supported productType values are shown in the Validation column

Type [xs:string](#)

Attributes

refixDate - (element)

Description The refixDate when the Fra forward rate is sampled. If not set this date is derived from the effectiveDate and refixRate convention

Type [kasmDate](#)

Attributes minOccurs=0

interestRateDef - (element)

Description The id of the refix rate that is used for deriving the floating refix rate for the Fra

Type [ref](#)

Attributes

settlementCashflows - (element)

Description Structure containing a list of SettlementFlows.

Type [settlementCashflows](#)

Attributes minOccurs=0

spotBdc - (element)

Description The BusinessDayConvention used to adjust the 'Spot' or Effective date of the OTC Product.

Type [businessDayConvention](#)

Attributes minOccurs=0

termStructureConfig - (element)

Description The term structure that is used to value the Fra. The specified term structure is used to discount the future Fra payment amount to determine its current Net Present Value (NPV). Typically this is not specified and is derived from configuration data based upon the currency. It will override any configuration data termStructureConfig settings if specified.

Type [ref](#)

Attributes minOccurs=0

terminationDate - (element)

Description Deprecated – this is no longer required. The termination date is derived from the product attributes

Type [kasmDate](#)

Attributes minOccurs=0

tradedRate - (element)

Description The fixed rate for the Fra product. This is the fixed rate that is being paid/received by the Fra buyer/seller

Type [xs:double](#)

Attributes

amount - (element)

Description Fee payment amount If the payReceive element is not specified: A Positive value indicates the Fee is received by the Buyer. A Negative value indicates the Fee is paid by the Buyer.

Type [xs:double](#)

Attributes

businessDayConvention - (element)

Description If not provided MODFOLLOWING will be used

Type [businessDayConvention](#)

Attributes minOccurs=0

calendar - (element)

Description If not provided the calendar from the Discount Curve will be used

Type [ref](#)

Attributes minOccurs=0

currency - (element)

Description The currency the Fee is denominated in
Type [ref](#)
Attributes

payReceive - (element)

Description Indicates the payment direction for the Buyer of the trade. If the trade is of direction BUY • PAY – The party will pay the fee • RECEIVE – The party will receive the fee If the trade is of direction SELL • PAY – The party will receive the fee • RECEIVE – The party will pay the fee
Type [payReceive](#)
Attributes minOccurs=0

paymentDate - (element)

Description Unadjusted Fee payment date
Type [kasmDate](#)
Attributes

type - (element)

Description A classification of the fee type, for information purposes only Will default to UNCLASSIFIED if a value is not provided
Type [feeType](#)
Attributes minOccurs=0

period - (element)

Description The unit of time being one of: • DAY (A single calendar day. No consideration of holidays or weekends) • WEEKDAY (Weekends are taken into consideration but holidays falling on week days are not). CALENDARDAY (A single calendar day. No consideration of holidays or weekends) • BUSINESSDAY (Weekends and holidays are taken into consideration) • WEEK (A calendar week) • MONTH (A calendar month) • MONTHEND (The end of the month from n months away, 1 MONTHEND, is the end of this month) • QUARTER (Three calendar months) • QUARTEREND (The end of the quarter from n quarters away, 1 QUARTEREND, is the end of this quarter, note these are calendar quarters, so March, June, September, December) • YEAR (A calendar year) • YEAREND (The end of the year from n years away, 1 YEAREND is the end of this year)
Type [period](#)
Attributes

periodMultiplier - (element)

Description The number of units for this Interval
Type [xs:int](#)
Attributes

agreement - (element)

Description The agreement ID, for example an ISDA agreement ID.
Type [xs:string](#)
Attributes minOccurs=0

agreementType - (element)

Description The type of agreement, for example an ISDA.
Type [xs:string](#)
Attributes minOccurs=0

calendar - (element)

Description The Calendar to use to determine if the 'Spot' or Effective date of an OTC Product is a business day
Type [ref](#)
Attributes minOccurs=0

effectiveDate - (element)

Description
Type [kasmDate](#)
Attributes minOccurs=0

fees - (element)

Description The list of Fee payments attached to the OTC Product. None, one or many fee payments are supported for an OTC Product
Type
Attributes minOccurs=0

fee - (element)

Description Details of a fee payment for an OTC Product
Type [fee](#)
Attributes minOccurs=0
maxOccurs=unbounded

issuer - (element)

Description
Type [xs:string](#)
Attributes minOccurs=0

paySwapStream - (element)

Description The swap stream where coupons are being paid from the perspective of the Buyer. The type of InterestRateStream depends on the type of swap. A FixedRateStream represents a swap where the pay leg is based on a fixed rate. A FloatingRateStream represents a swap where the pay leg is based on a floating rate

Type [kasmType](#)

Attributes

productSubType - (element)

Description The sub-type of the product, if a further level of definition is needed on the type of a product in addition to the productType field. This can be used for more concise ProductConfig mappings for example when adjustments to the base product types logic or calculation is required.

Type [xs:string](#)

Attributes minOccurs=0

productType - (element)

Description The type of Product. This is set automatically by the underlying product class. It should be overridden for specific product types (indicated by Set manually in the Validation column. The supported productType values are shown in the Validation column

Type [xs:string](#)

Attributes

receiveSwapStream - (element)

Description The swap stream where coupons are being received from the perspective of the Buyer. The type of InterestRateStream depends on the type of swap. A FixedRateStream represents a swap where the receive leg is based on a fixed rate. A FloatingRateStream represents a swap where the receive leg is based on a floating rate

Type [kasmType](#)

Attributes

settlementCashflows - (element)

Description Structure containing a list of SettlementFlows.

Type [settlementCashflows](#)

Attributes minOccurs=0

spotBdc - (element)

Description The BusinessDayConvention used to adjust the 'Spot' or Effective date of the OTC Product.

Type [businessDayConvention](#)

Attributes minOccurs=0

terminationDate - (element)

Description Deprecated – this is no longer required. The termination date is derived from the product attributes

Type [kasmDate](#)

Attributes minOccurs=0

tradedRate - (element)

Description

Type [xs:double](#)

Attributes minOccurs=0

accrualBusinessDayConvention - (element)

Description The BusinessDayConvention used to derive the accrual dates of the InterestRateStream. This BusinessDayConvention is also used to derive the payment dates if paymentBusinessDayConvention is not specified

Type [businessDayConvention](#)

Attributes minOccurs=0

accrualCalendar - (element)

Description The reference to the Calendar that is used to adjust InterestRateStream coupon accrual dates. This Calendar is also used to derive payment dates in the event the paymentCalendar is not specified

Type [ref](#)

Attributes minOccurs=0

compoundingMethod - (element)

Description The compounding method used to calculate the Floating Rate interest amounts. Note: This is only used when the refix rate period is more frequent than the InterestRateStream frequency • COMPOUNDING (This Compounding method applies any spread to the floating rate prior to compounding). • FLAT (Flat compounding treats the Floating Rate and Spread differently in different periods. In the current period the interest is calculated using Floating Rate plus spread but in subsequent periods the accumulated interest is calculated using the Floating Rate only). • SIMPLE (The simple method applies any spread to the floating rate after it has been compounded). • NONE (no compounding of rates is applied).

Type [compoundingMethod](#)

Attributes minOccurs=0

currency - (element)

Description The Currency the InterestRateStream is denominated in

Type [ref](#)

Attributes

dateGenerationRule - (element)

Description The Rule used to generate the InterestRateStream accrual and payment dates. By Default Forward is used

Type [dateGenerationRule](#)

Attributes minOccurs=0

dayCountFraction - (element)

Description The DayCount convention used to calculate payment amounts

Type [dayCountFraction](#)

Attributes minOccurs=0

effectiveDate - (element)

Description The unadjusted effective date of the InterestRateStream. Effective date is the start date of the first interest accrual period

Type [kasmDate](#)

Attributes

expiryDate - (element)

Description The unadjusted expiry date of the InterestRateStream (also known as maturity or end date)

Type [kasmDate](#)

Attributes

finalPrincipalExchange - (element)

Description A true/false flag to indicate whether there is a final exchange of principal on the expiry date. This typically applies to cross currency swaps. • Set to True if the Principal amount is exchanged on the expiry date • Set to False if the Principal amount is NOT exchanged on the expiry date

Type [xs:boolean](#)

Attributes minOccurs=0

firstPaymentDate - (element)

Description The firstPaymentDate is used to specify the Unadjusted payment date of the first payment date of the InterestRateStream. This is specified for an InterestRateStream with an irregular first payment If firstPaymentDate date is specified all subsequent payments are derived from this date rather than from the Effective Date This should be set for an InterestRateStream that has an initial stub payment. For these cases firstPaymentDate should be set to the date of the first InterestRateStream stub payment

Type [kasmDate](#)

Attributes minOccurs=0

floatingTermStructure - (element)

Description A reference to the term structure that is used to derive the floating rate for the Floating Rate stream. Typically this is not specified and is derived from configuration data based upon the currency and refix rate. It will override any configuration data termStructureConfig settings if specified.

Type [ref](#)

Attributes minOccurs=0

frequency - (element)

Description The payment frequency of the InterestRateStream - e.g. Annual, 6-monthly etc

Type [interval](#)

Attributes

fullFirstCoupon - (element)

Description The FullFirstCoupon flag indicates if the first InterestRateStream payment should be treated as a full coupon when calculating the interest amount of an initial stub payment Set to true if the interest for the firstCoupon is calculated using the number of days between the firstCoupon accrual end date and an accrual start date derived by applying the frequency to the accrual end date Set to false if interest is calculated using the number of days between the effectiveDate and the firstCoupon accrual end date. Default value is false

Type [xs:boolean](#)

Attributes

initialPrincipalExchange - (element)

Description A true/false flag to indicate whether there is a initial exchange of principal on the effective date. This typically applies to cross currency swaps. • Set to True if the Principal amount is exchanged on the effective date • Set to False if the Principal amount is NOT exchanged on the effective date

Type [xs:boolean](#)

Attributes minOccurs=0

initialRefixDate - (element)

Description The initialRefixDate for the floatingRateStream. The initialRefixDate will have a value if the rule for deriving the initialRefixDate is different to the rule for deriving all subsequent refix dates

Type [kasmDate](#)

Attributes minOccurs=0

initialRefixDateOffset - (element)

Description The Interval that is applied to first coupon's accrual start date to determine the refix date for the first floating coupon This is set if the refix interval for the first coupon is different to the interval defined for the subsequent refix rates

Type [interval](#)

Attributes minOccurs=0

initialRefixRate - (element)

Description The initial refix rate to be used as an override to the observed refix rate. This refix rate just applies to the first floating coupon and if specified the first floating coupon will be derived from this rate rather than the observed refix rate

Type [xs:double](#)

Attributes minOccurs=0

longFinalStub - (element)

Description Set for an InterestRateStream with a final stub period Set to true if the penultimate coupon is removed and the final coupon's accrual start date is set to the accrual start date of the removed penultimate coupon Set to false if the final coupon is a short stub. Default value is false

Type [xs:boolean](#)

Attributes

notional - (element)

Description The notional amount of the InterestRateStream

Type [xs:double](#)

Attributes

notionalStepSchedule - (element)

Description The list of Step Notional amounts and corresponding dates for this InterestRateStream

Type

Attributes minOccurs=0

step - (element)

Description The notional amount schedule expressed as outstanding notional amounts and dates.

Type [step](#)

Attributes minOccurs=0

maxOccurs=unbounded

payReceive - (element)

Description Specifies whether the amounts in the InterestRateStream are being paid or received from the perspective of the buyer. This value is set automatically by the system. No value should be supplied when sending a document. If a value is supplied the system will replace it with the correct value. • PAY specifies the InterestRateStream amounts are being paid from the perspective of the Buyer • RECEIVE specifies the InterestRateStream amounts are being received from the perspective of the Buyer

Type [payReceive](#)

Attributes minOccurs=0

paymentBusinessDayConvention - (element)

Description The BusinessDayConvention used to derive the Payment dates of the InterestRateStream. This should be set if the Payment date business day convention is different to accrualBusinessDayConvention

Type [businessDayConvention](#)

Attributes minOccurs=0

paymentCalendar - (element)

Description The Reference to the Calendar that is used to adjust InterestRateStream payment dates. If this is not explicitly set then the accrualCalendar is used to derive InterestRateStream Accrual AND Payment dates

Type [ref](#)

Attributes minOccurs=0

refixCalendar - (element)

Description Reference to the Calendar that is used to adjust floatingRateStream refix dates

Type [ref](#)

Attributes minOccurs=0

refixDateOffset - (element)

Description . This is used to calculate fixingDate. If a swap refixes differently to 2 business days prior to accrual start date then this field would be used to specify this.

Type [interval](#)

Attributes minOccurs=0

interestRateDef - (element)

Description Reference to the InterestRateDef that defines the interest rate to be used to derive the refix rate for each coupon of the floatingRateStream

Type [ref](#)

Attributes

spread - (element)

Description The spread that is applied to the floatingRateStream refix rate The spread is specified in Basis Points. e.g. a Spread of 15 equates to 0.15%. Can be positive or negative

Type [xs:double](#)

Attributes minOccurs=0

spreadSchedule - (element)

Description The list of Step spread amounts and corresponding dates for this InterestRateStream

Type

Attributes minOccurs=0

step - (element)

Description The spread rates and dates.

Type [step](#)

Attributes minOccurs=0
maxOccurs=unbounded

streamType - (element)

Description The type of InterestRateStream. This is automatically set based on the type of InterestRateStream • FIXED (Interest payments are based on a fixed rate so are known at the start of the interest rate stream) • FLOAT (Interest payments are based on a floating interest rate so are unknown at the start of the interest rate stream)

Type [streamType](#)

Attributes minOccurs=0

termStructureConfig - (element)

Description The term structure that is used to discount the InterestRateStream.

Type [ref](#)

Attributes minOccurs=0

accrualBusinessDayConvention - (element)

Description The BusinessDayConvention used to derive the accrual dates of the InterestRateStream. This BusinessDayConvention is also used to derive the payment dates if paymentBusinessDayConvention is not specified.

Type [businessDayConvention](#)

Attributes minOccurs=0

accrualCalendar - (element)

Description The reference to the Calendar that is used to adjust InterestRateStream coupon accrual dates. This Calendar is also used to derive payment dates in the event the paymentCalendar is not specified

Type [ref](#)

Attributes minOccurs=0

currency - (element)

Description The currency the InterestRateStream is denominated in

Type [ref](#)

Attributes

dateGenerationRule - (element)

Description The Rule used to generate the InterestRateStream accrual and payment dates

Type [dateGenerationRule](#)

Attributes minOccurs=0

dayCountFraction - (element)

Description The DayCount convention used to calculate payment amounts
Type [dayCountFraction](#)
Attributes minOccurs=0

effectiveDate - (element)

Description The unadjusted effective date of the InterestRateStream. Effective date is the start date of the first interest accrual period
Type [kasmDate](#)
Attributes

expiryDate - (element)

Description The unadjusted expiry date of the InterestRateStream (also known as maturity or end date)
Type [kasmDate](#)
Attributes

finalPrincipalExchange - (element)

Description A true/false flag to indicate whether there is a final exchange of principal on the expiry date. This typically applies to cross currency swaps. • Set to True if the Principal amount is exchanged on the expiry date • Set to False if the Principal amount is NOT exchanged on the expiry date
Type [xs:boolean](#)
Attributes minOccurs=0

firstPaymentDate - (element)

Description The firstPaymentDate is used to specify the Unadjusted payment date of the first payment date of the InterestRateStream. This is specified for an InterestRateStream with an irregular first payment. If firstPaymentDate date is specified all subsequent payments are derived from this date rather than from the Effective Date This should be set for an InterestRateStream that has an initial stub payment. For these cases firstPaymentDate should be set to the date of the first InterestRateStream stub payment
Type [kasmDate](#)
Attributes minOccurs=0

fixedRateSchedule - (element)

Description The list of Step rate amounts and corresponding dates for this FixedRateStream
Type
Attributes minOccurs=0

step - (element)

Description The fixed rate schedule expressed as outstanding fixed rates and dates.

Type [step](#)

Attributes minOccurs=0
maxOccurs=unbounded

frequency - (element)

Description The payment frequency of the InterestRateStream - e.g. Annual, 6-monthly etc

Type [interval](#)

Attributes

fullFirstCoupon - (element)

Description The FullFirstCoupon flag indicates if the first InterestRateStream payment should be treated as a full coupon when calculating the interest amount of an initial stub payment Set to true if the interest for the firstCoupon is calculated using the number of days between the firstCoupon accrual end date and an accrual start date derived by applying the frequency to the accrual end date Set to false if interest is calculated using the number of days between the effectiveDate and the firstCoupon accrual end date. Default value is false

Type [xs:boolean](#)

Attributes

initialPrincipalExchange - (element)

Description A true/false flag to indicate whether there is an initial exchange of principal on the effective date. This typically applies to cross currency swaps. • Set to True if the Principal amount is exchanged on the effective date • Set to False if the Principal amount is NOT exchanged on the effective date

Type [xs:boolean](#)

Attributes minOccurs=0

longFinalStub - (element)

Description Set for an InterestRateStream with a final stub period. Set to true if the penultimate coupon is removed and the final coupon's accrual start date is set to the accrual start date of the removed penultimate coupon Set to false if the final coupon is a short stub. Default value is false

Type [xs:boolean](#)

Attributes

notional - (element)

Description The notional amount of the InterestRateStream

Type [xs:double](#)

Attributes

notionalStepSchedule - (element)

Description The list of Step Notional amounts and corresponding dates for this InterestRateStream

Type

Attributes minOccurs=0

step - (element)

Description The notional amount schedule expressed as outstanding notional amounts and dates.

Type [step](#)

Attributes minOccurs=0
maxOccurs=unbounded

payReceive - (element)

Description Specifies whether the amounts in the InterestRateStream are being paid or received from the perspective of the buyer. This value is set automatically by the system. No value should be supplied when sending a document. If a value is supplied the system will replace it with the correct value. • PAY (Specifies the InterestRateStream amounts are being paid from the perspective of the Buyer) • RECEIVE (Specifies the InterestRateStream amounts are being received from the perspective of the Buyer)

Type [payReceive](#)

Attributes minOccurs=0

paymentBusinessDayConvention - (element)

Description The BusinessDayConvention used to derive the Payment dates of the InterestRateStream. This should be set if the Payment date business day convention is different to accrualBusinessDayConvention

Type [businessDayConvention](#)

Attributes minOccurs=0

paymentCalendar - (element)

Description The Reference to the Calendar that is used to adjust InterestRateStream payment dates. If this is not explicitly set then the accrualCalendar is used to derive InterestRateStream Accrual AND Payment dates

Type [ref](#)

Attributes minOccurs=0

rate - (element)

Description The rate used to calculate each coupon generated from the InterestRateStream parameters. The rate is specified as an absolute amount. e.g. A fixedRate of 0.015 is equivalent to a rate of 1.5%

Type [xs:double](#)

Attributes

streamType - (element)

Description The type of InterestRateStream. This is automatically set based on the type of InterestRateStream • FIXED (Interest payments are based on a fixed rate so are known at the start of the interest rate stream) • FLOAT (Interest payments are based on a floating interest rate so are unknown at the start of the interest rate stream)

Type [streamType](#)

Attributes minOccurs=0

termStructureConfig - (element)

Description The term structure that is used to discount the InterestRateStream. Typically this is not specified and is derived from configuration data based upon the currency. It will override any configuration data termStructureConfig settings if specified.

Type [ref](#)

Attributes minOccurs=0

agreement - (element)

Description The agreement ID, for example an ISDA agreement ID.

Type [xs:string](#)

Attributes minOccurs=0

agreementType - (element)

Description The type of agreement, for example an ISDA.

Type [xs:string](#)

Attributes minOccurs=0

calendar - (element)

Description The Calendar to use to determine if the 'Spot' or Effective date of an OTC Product is a business day

Type [ref](#)

Attributes minOccurs=0

currency - (element)

Description The currency the Repo is denominated in

Type [ref](#)

Attributes minOccurs=0

dayCountFraction - (element)

Description The DayCount convention for the Repo interest rate. The DayCount convention specifies how the interest rate should be treated when calculating interest amounts

Type [dayCountFraction](#)

Attributes minOccurs=0

description - (element)

Description A free text field that is passed-through to the BondSettlementInstruction
Type [xs:string](#)
Attributes minOccurs=0

effectiveDate - (element)

Description The unadjusted Effective (also known as Purchase) Date of the Repo. This is the date the first leg of the Repo is settled
Type [kasmDate](#)
Attributes

expiryBusinessDayConvention - (element)

Description The Business day convention used to adjust the Repo product expiry date
Type [businessDayConvention](#)
Attributes minOccurs=0

expiryCalendar - (element)

Description
Type [ref](#)
Attributes minOccurs=0

expiryDate - (element)

Description The Expiry (also known as Repurchase) Date of the Repo product. The Expiry date is the unadjusted end date of the Repo agreement On this date the lent securities are returned and the product expires
Type [kasmDate](#)
Attributes

fees - (element)

Description The list of Fee payments attached to the OTC Product. None, one or many fee payments are supported for an OTC Product
Type
Attributes minOccurs=0

fee - (element)

Description Details of a fee payment for an OTC Product
Type [fee](#)
Attributes minOccurs=0
maxOccurs=unbounded

notional - (element)

Description The notional amount of the Repo
Type [xs:double](#)
Attributes

productType - (element)

Description The type of Product. This is set automatically by the underlying product class. It should be overridden for specific product types (indicated by Set manually in the Validation column. The supported productType values are shown in the Validation column
Type [xs:string](#)
Attributes

productSubType - (element)

Description The sub-type of the product, if a further level of definition is needed on the type of a product in addition to the productType field. This can be used for more concise ProductConfig mappings for example when adjustments to the base product types logic or calculation is required.
Type [xs:string](#)
Attributes minOccurs=0

issuer - (element)

Description
Type [xs:string](#)
Attributes minOccurs=0

purchaseProceeds - (element)

Description The purchase proceeds for the Security - i.e. the cash amount exchanged for the Purchase leg of the Repo
Type [xmlAmount](#)
Attributes

repoType - (element)

Description The type of the Repo (default is REPO). The type specifies who is the lender and borrower of the securities. For REPO trades, by convention, the Seller of the Repo agreement sells the securities on the effective date of the Repo and buys the securities back on the expiry date of the Repo) For REVERSREPO trades, by convention, the Seller of the Repo agreement buys the securities on the effective date of the Repo and sells the securities back on the expiry date of the Repo)
Type [repoType](#)
Attributes minOccurs=0

repurchaseProceeds - (element)

Description The repurchase proceeds for the Security - i.e. the cash amount exchanged for the Repurchase leg of the Repo

Type [xmlAmount](#)

Attributes

security - (element)

Description The Security which is sold and repurchased as part of this Repo agreement

Type [ref](#)

Attributes

settlementCashflows - (element)

Description Structure containing a list of SettlementFlows.

Type [settlementCashflows](#)

Attributes minOccurs=0

spotBdc - (element)

Description The BusinessDayConvention used to adjust the 'Spot' or Effective date of the OTC Product.

Type [businessDayConvention](#)

Attributes minOccurs=0

terminationDate - (element)

Description Deprecated – this is no longer required. The termination date is derived from the product attributes

Type [kasmDate](#)

Attributes minOccurs=0

termStructureConfig - (element)

Description The reference to the term structure that is used to value the Repo. The specified term structure is used to discount the future Repo payment amounts to determine its current Net Present Value (NPV). Typically this is not specified and is derived from configuration data based upon the currency. It will override any configuration data termStructureConfig settings if specified.

Type [ref](#)

Attributes minOccurs=0

volume - (element)

Description The volume of securities traded.

Type [xs:int](#)

Attributes minOccurs=0

settlementCashflow - (element)

Description The abstract SettlementFlow object.
Type [settlementFlow](#)
Attributes maxOccurs=unbounded

actualSettlementDate - (element)

Description The date on which the trade actually settles.
Type [kasmDate](#)
Attributes minOccurs=0

calendar - (element)

Description
Type [ref](#)
Attributes

expectedSettlementDate - (element)

Description The date on which the trade is expected to settle.
Type [kasmDate](#)
Attributes

security - (element)

Description A reference to the Security.
Type [ref](#)
Attributes

securityVolume - (element)

Description The volume of Securities. This may be negative depending on the direction of the flow.
Type [xs:int](#)
Attributes

type - (element)

Description An enum representing the Bond Settlement Type.
Type [bondSettlementType](#)
Attributes

amount - (element)

Description
Type [xmlAmount](#)
Attributes

stepDate - (element)

Description The unadjusted date from when the stepValue is effective. On each stepDate the associated stepValue becomes effective.

Type [kasmDate](#)

Attributes

stepValue - (element)

Description The fixed rate value that becomes effective from the corresponding stepDate until the next stepDate is reached. This is specified as a double amount rather than a percentage. e.g. A fixed rate of 0.015 is equivalent to a rate of 1.5%. Can be positive or negative.

Type [xs:double](#)

Attributes

agreement - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

agreementType - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

calendar - (element)

Description

Type [ref](#)

Attributes minOccurs=0

currencyRef - (element)

Description

Type [ref](#)

Attributes minOccurs=0

effectiveDate - (element)

Description The unadjusted Effective (also known as Purchase) Date of the Bond. This is the date the Bond is due to settle and the proceeds are paid

Type [kasmDate](#)

Attributes

fees - (element)

Description

Type

Attributes minOccurs=0

fee - (element)

Description

Type [fee](#)

Attributes minOccurs=0

maxOccurs=unbounded

notional - (element)

Description The notional amount of the Bond

Type [xs:double](#)

Attributes

productType - (element)

Description

Type [xs:string](#)

Attributes

productSubType - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

issuer - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

purchaseProceeds - (element)

Description The purchase proceeds for the Security - i.e. the cash amount exchanged for the Bond securities

Type [xmlAmount](#)

Attributes

security - (element)

Description The Security which is sold or purchased with this bond trade

Type [ref](#)

Attributes

settlementCashflows - (element)

Description

Type [settlementCashflows](#)

Attributes minOccurs=0

spotBdc - (element)

Description

Type [businessDayConvention](#)

Attributes minOccurs=0

terminationDate - (element)

Description

Type [kasmDate](#)

Attributes minOccurs=0

termStructureConfig - (element)

Description The reference to the term structure that is used to value the Bond. The specified term structure is used to discount the future Bond payment amount to determine its current Net Present Value (NPV). Typically this is not specified and is derived from configuration data based upon the currency. It will override any configuration data termStructureConfig settings if specified.

Type [ref](#)

Attributes minOccurs=0

volume - (element)

Description The volume of securities traded.

Type [xs:int](#)

Attributes minOccurs=0

Code4Text - Qualifier, code (simple type)

Description Qualifier, code

Type Derivative of type: xs:string

Format Min.=4

Max.=4

FunctionOfMessage - Function of message (simple type)

Description Function of message

Type Derivative of type: xs:string

Format

ISODate - Date (simple type)

Description Date
Type Derivative of type: xs:date
Format

ISODatetime - Date and time (simple type)

Description Date and time
Type Derivative of type: xs:dateTime
Format

KDPWMemberIdentifier - KDPW member identifier (simple type)

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

Max16Text - Maximum 16 characters text (simple type)

Description Maximum 16 characters text
Type Derivative of type: xs:string
Format Min.=1
Max.=16

Max35Text - Maximum 35 characters text (simple type)

Description Maximum 35 characters text
Type Derivative of type: xs:string
Format Min.=1
Max.=35

NumberLong - Number in long data type (simple type)

Description Number in long data type
Type Derivative of type: xs:long
Format

amountStyle - (simple type)

Description
Type Derivative of type: xs:string
Format

kasmDateTime - (simple type)

Description
Type Derivative of type: xs:string
Format

refType - (simple type)

Description

Type Derivative of type: xs:string

Format

buySell - (simple type)

Description

Type Derivative of type: xs:string

Format

kasmDate - (simple type)

Description

Type Derivative of type: xs:string

Format

dayCountFraction - (simple type)

Description

Type Derivative of type: xs:string

Format

businessDayConvention - (simple type)

Description

Type Derivative of type: xs:string

Format

period - (simple type)

Description

Type Derivative of type: xs:string

Format

compoundingMethod - (simple type)

Description

Type Derivative of type: xs:string

Format

dateGenerationRule - (simple type)

Description

Type Derivative of type: xs:string

Format

payReceive - (simple type)

Description

Type Derivative of type: xs:string

Format

streamType - (simple type)

Description

Type Derivative of type: xs:string

Format

repoType - (simple type)

Description

Type Derivative of type: xs:string

Format

bondSettlementType - (simple type)

Description

Type Derivative of type: xs:string

Format

feeType - (simple type)

Description

Type Derivative of type: xs:string

Format

otcd.ntf.001.01 - OTC instruction (complex type)

Description OTC instruction

Component [GnlInf](#)

elements [MsgData](#)

KDPWDocument - KDPW system message (complex type)

Description KDPW system message

Component [otcd.ntf.001.01](#)

elements

GeneralInformation - General information (complex type)

Description General information

Component [SndrMsgRef](#)

elements [FuncOfMsg](#)

[CreDtTm](#)

[SeqNb](#)

[NtfTp](#)

DateAndDateTimeChoice - Date and time (complex type)

Description Date and time
Component [Dt](#)
elements [DtTm](#)

MsgData - OTC market processing notification (complex type)

Description OTC market processing notification
Component [contents](#)
elements

contents - (complex type)

Description
Component [content](#)
elements

participantNotification - Participant Notification (N.1) message sent to the Clearing Members to indicate the status of their positions at the clearing house. The message is sent:

- After every Deal is processed indicating the status of the trade.
- After the breach of a collateral or credit limit that occurs without trading activity
- On the extension of a time warning.

(complex type)

Description Participant Notification (N.1) message sent to the Clearing Members to indicate the status of their positions at the clearing house. The message is sent: • After every Deal is processed indicating the status of the trade. • After the breach of a collateral or credit limit that occurs without trading activity • On the extension of a time warning.

Component [information](#)
elements [timeWarning](#)
[tradeDetails](#)

kasmType - (complex type)

Description
Component
elements

clearingMemberInformation - (complex type)

Description
Component [collateralLimitSurplus](#)
elements [creditLimit](#)
[creditLimitSurplus](#)
[houseCollateral](#)
[initialMargin](#)
[initialMarginRequirement](#)
[outdatedMtm](#)
[positionBalanceAccounts](#)
[useableCollateral](#)

xmlAmount - (complex type)

Description

Component elements [currency](#)
[originalAmounts](#)
[style](#)
[value](#)

positionBalanceInformation - (complex type)

Description

Component elements [collateral](#)
[collateralLimitSurplus](#)
[externalAccountId](#)
[initialMarginAfter](#)
[initialMarginBefore](#)
[initialMarginLimit](#)
[initialMarginLimitSurplus](#)
[positionAccounts](#)

positionAccountInformation - (complex type)

Description

Component elements [externalAccountId](#)
[initialMarginAfter](#)
[initialMarginBefore](#)
[initialMarginLimit](#)
[initialMarginLimitSurplus](#)

tradeDetail - Used by the AutomaticTerminationSummary and ParticipantNotification messages. (complex type)

Description Used by the AutomaticTerminationSummary and ParticipantNotification messages.

Component elements [participant](#)
[clientId](#)
[counterpartyId](#)
[counterpartyClientId](#)
[defaultAccountApplied](#)
[externalDealId](#)
[externalId](#)
[internalDealId](#)
[positionAccountExternalId](#)
[positionAccountInternalId](#)
[reason](#)
[source](#)
[status](#)
[trade](#)

trade - Represents the trade and underlying product details of a financial transaction. (complex type)

Description Represents the trade and underlying product details of a financial transaction.

Component elements [account](#)
[analysisTag](#)
[buySell](#)
[deal](#)
[externalTradeDescriptor](#)
[externalTradeIdentifier](#)
[features](#)
[lastUpdated](#)
[originalTradeId](#)
[product](#)
[tradeDate](#)
[tradeState](#)
[trader](#)

kasmEntity - (complex type)

Description

Component elements

externalTradeDescriptor - (complex type)

Description

Component elements

ref - (complex type)

Description

Component elements [cacheNameOverride](#)
[revisionNumber](#)

tag - (complex type)

Description

Component elements

transientRef - (complex type)

Description

Component elements

fra - A Fra instance defines the economic details of a Fra (Forward Rate Agreement). The Buyer receives the Floating rate and pays the Fixed rate. The Seller pays the Floating rate and receives the Fixed rate. (complex type)

Description A Fra instance defines the economic details of a Fra (Forward Rate Agreement). The Buyer receives the Floating rate and pays the Fixed rate. The Seller pays the Floating rate and receives the Fixed rate.

Component elements

- [agreement](#)
- [agreementType](#)
- [calendar](#)
- [currency](#)
- [dayCountFraction](#)
- [effectiveBusinessDayConvention](#)
- [effectiveCalendar](#)
- [effectiveDate](#)
- [expiryBusinessDayConvention](#)
- [expiryCalendar](#)
- [expiryDate](#)
- [fees](#)
- [floatingTermStructure](#)
- [fraTenor](#)
- [issuer](#)
- [notional](#)
- [productSubType](#)
- [productType](#)
- [refixDate](#)
- [interestRateDef](#)
- [settlementCashflows](#)
- [spotBdc](#)
- [termStructureConfig](#)
- [terminationDate](#)
- [tradedRate](#)

fee - (complex type)

Description

Component elements

- [amount](#)
- [businessDayConvention](#)
- [calendar](#)
- [currency](#)
- [payReceive](#)
- [paymentDate](#)
- [type](#)

interval - (complex type)

Description

Component elements

- [period](#)
- [periodMultiplier](#)

swap - The Swap class specifies the economic and other product parameters that are specific to a Swap trade. A Swap is made up of multiple InterestRateStreams. The combination of InterestRateStream types (FixedRateStream or FloatingRateStream) and their parameters dictates the type of Swap e.g. Interest Rate, OIS, Basis, Cross Currency etc. The Buyer of a Swap pays the coupons of the paySwapStream and receives the coupons of the receiveSwapStream. The Seller of a Swap receives the coupons of the paySwapStream and pays the coupons of the receiveSwapStream. (complex type)

Description The Swap class specifies the economic and other product parameters that are specific to a Swap trade. A Swap is made up of multiple InterestRateStreams. The combination of InterestRateStream types (FixedRateStream or FloatingRateStream) and their parameters dictates the type of Swap e.g. Interest Rate, OIS, Basis, Cross Currency etc. The Buyer of a Swap pays the coupons of the paySwapStream and receives the coupons of the receiveSwapStream. The Seller of a Swap receives the coupons of the paySwapStream and pays the coupons of the receiveSwapStream.

Component elements

[agreement](#)
[agreementType](#)
[calendar](#)
[effectiveDate](#)
[fees](#)
[issuer](#)
[paySwapStream](#)
[productSubType](#)
[productType](#)
[receiveSwapStream](#)
[settlementCashflows](#)
[spotBdc](#)
[terminationDate](#)
[tradedRate](#)

floatingRateStream - A **FloatingRateStream** is used to specify the floating leg of a Swap. The appropriate **paySwapStream** or **receiveSwapStream** should be set as a **FloatingRateStream** if the Swap has a floating payment stream. For Basis swaps both the **paySwapStream** and **receiveSwapStream** will be set as a **FloatingRateStream**. **FloatingRateStream** is a subclass of **InterestRateStream**.
(complex type)

Description A **FloatingRateStream** is used to specify the floating leg of a Swap. The appropriate **paySwapStream** or **receiveSwapStream** should be set as a **FloatingRateStream** if the Swap has a floating payment stream. For Basis swaps both the **paySwapStream** and **receiveSwapStream** will be set as a **FloatingRateStream**. **FloatingRateStream** is a subclass of **InterestRateStream**.

Component elements

- [accrualBusinessDayConvention](#)
- [accrualCalendar](#)
- [compoundingMethod](#)
- [currency](#)
- [dateGenerationRule](#)
- [dayCountFraction](#)
- [effectiveDate](#)
- [expiryDate](#)
- [finalPrincipalExchange](#)
- [firstPaymentDate](#)
- [floatingTermStructure](#)
- [frequency](#)
- [fullFirstCoupon](#)
- [initialPrincipalExchange](#)
- [initialRefixDate](#)
- [initialRefixDateOffset](#)
- [initialRefixRate](#)
- [longFinalStub](#)
- [notional](#)
- [notionalStepSchedule](#)
- [payReceive](#)
- [paymentBusinessDayConvention](#)
- [paymentCalendar](#)
- [refixCalendar](#)
- [refixDateOffset](#)
- [interestRateDef](#)
- [spread](#)
- [spreadSchedule](#)
- [streamType](#)
- [termStructureConfig](#)

fixedRateStream - A FixedRateStream is used to specify the fixed leg of a Swap. The appropriate paySwapStream or receiveSwapStream should be set as a FixedRateStream if the Swap has a fixed payment stream. FixedRateStream is a subclass of InterestRateStream. (complex type)

Description A FixedRateStream is used to specify the fixed leg of a Swap. The appropriate paySwapStream or receiveSwapStream should be set as a FixedRateStream if the Swap has a fixed payment stream. FixedRateStream is a subclass of InterestRateStream.

Component elements

- [accrualBusinessDayConvention](#)
- [accrualCalendar](#)
- [currency](#)
- [dateGenerationRule](#)
- [dayCountFraction](#)
- [effectiveDate](#)
- [expiryDate](#)
- [finalPrincipalExchange](#)
- [firstPaymentDate](#)
- [fixedRateSchedule](#)
- [frequency](#)
- [fullFirstCoupon](#)
- [initialPrincipalExchange](#)
- [longFinalStub](#)
- [notional](#)
- [notionalStepSchedule](#)
- [payReceive](#)
- [paymentBusinessDayConvention](#)
- [paymentCalendar](#)
- [rate](#)
- [streamType](#)
- [termStructureConfig](#)

repo - A Repo instance defines the economic details of a Repo (Repurchase Agreement). The Buyer of a RepoType REPO buys the securities on the effective date and sells the securities back on the expiry date. The Seller of a RepoType REPO sells the securities on the effective date and buys the securities back on the expiry date. (complex type)

Description A Repo instance defines the economic details of a Repo (Repurchase Agreement). The Buyer of a RepoType REPO buys the securities on the effective date and sells the securities back on the expiry date. The Seller of a RepoType REPO sells the securities on the effective date and buys the securities back on the expiry date.

Component elements [agreement](#)
[agreementType](#)
[calendar](#)
[currency](#)
[dayCountFraction](#)
[description](#)
[effectiveDate](#)
[expiryBusinessDayConvention](#)
[expiryCalendar](#)
[expiryDate](#)
[fees](#)
[notional](#)
[productType](#)
[productSubType](#)
[issuer](#)
[purchaseProceeds](#)
[repoType](#)
[repurchaseProceeds](#)
[security](#)
[settlementCashflows](#)
[spotBdc](#)
[terminationDate](#)
[termStructureConfig](#)
[volume](#)

settlementCashflows - SettlementCashflows contains a list of “SettlementFlow” objects, which contain the details of expected and actual settlement dates, as well as the settlement amount or Security and Security Volume. (complex type)

Description SettlementCashflows contains a list of “SettlementFlow” objects, which contain the details of expected and actual settlement dates, as well as the settlement amount or Security and Security Volume.

Component elements [settlementCashflow](#)

settlementFlow - The abstract SettlementFlow object. (complex type)

Description The abstract SettlementFlow object.

Component elements [actualSettlementDate](#)
[calendar](#)
[expectedSettlementDate](#)

settlementBondflow - The settlement flow for a bond. (complex type)

Description The settlement flow for a bond.
Component elements [security](#)
[securityVolume](#)
[type](#)

settlementCashflow - (complex type)

Description
Component elements [amount](#)

step - (complex type)

Description
Component elements [stepDate](#)
[stepValue](#)

bond - A Bond instance defines the economic details of a Bond or Bond Forward trade. The Buyer of a Bond buys the securities on the effective date. The Seller of a Bond sells the securities on the effective date. (complex type)

Description A Bond instance defines the economic details of a Bond or Bond Forward trade. The Buyer of a Bond buys the securities on the effective date. The Seller of a Bond sells the securities on the effective date.

Component elements [agreement](#)
[agreementType](#)
[calendar](#)
[currencyRef](#)
[effectiveDate](#)
[fees](#)
[notional](#)
[productType](#)
[productSubType](#)
[issuer](#)
[purchaseProceeds](#)
[security](#)
[settlementCashflows](#)
[spotBdc](#)
[terminationDate](#)
[termStructureConfig](#)
[volume](#)