

Message structure:

OTC notification - positionBalanceSettlements
(otcd.ntf.001.01)

Description:
OTC notification - positionBalanceSettlements

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
1.1		otcd.ntf.001.01	OTC notification - positionBalanceSettlements	[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]	positionBalanceSettlements
1.1.2.1.1.1		coupon	The value of any coupon payments due today	[1..1]	xmlAmount
1.1.2.1.1.2		externalAccountId	The External PB Account identifier used by the Participant	[1..1]	xs:string
1.1.2.1.1.3		initialMargin	The Initial Margin for this account	[0..1]	xmlAmount
1.1.2.1.1.4		pai	The Price Alignment Interest due today	[1..1]	xmlAmount
1.1.2.1.1.5		participant	The Clearing Member identifier for the PB Account Format: Alphanumeric String, length 4	[1..1]	xs:string
1.1.2.1.1.6		positionAccounts	A list of PositionAccountSettlements records for each PA account under this PB account.	[0..1]	
1.1.2.1.1.6.1		settlements	The settlement details for this PA account	[0..n]	positionAccountSettlements
1.1.2.1.1.6.1.1		participant	The Clearing Member identifier for the PA Account Format: Alphanumeric String, length 4	[1..1]	xs:string
1.1.2.1.1.6.1.2		externalAccountId	The External PA Account identifier used by the Participant Format: Alphanumeric String	[1..1]	xs:string
1.1.2.1.1.6.1.3		initialMargin	The Initial Margin for this account	[0..1]	xmlAmount
1.1.2.1.1.6.1.4		numberOfTrades	The number of trades that are booked to this Position Account	[1..1]	xs:int
1.1.2.1.1.7		settlementAdjustments	A collection of key/value pairs detailing any settlement adjustments for that day.	[1..1]	
1.1.2.1.1.7.1		entry	Represents the amount of any settlement adjustment for this type of adjustments. The amount is the sum of all adjustments of that type for this clearing member for this day	[0..n]	
1.1.2.1.1.7.1.1		key	The type of adjustment	[0..1]	xs:string
1.1.2.1.1.7.1.2		value	The value of the adjustments for this type on this day for this clearing member	[0..1]	amount
1.1.2.1.1.7.1.2.1		currency	The currency this amount is denominated in	[0..1]	xs:string
1.1.2.1.1.7.1.2.2		originalAmounts	The original amounts used to calculate this amount.	[0..1]	
1.1.2.1.1.7.1.2.2.1		amount		[0..n]	xmlAmount
1.1.2.1.1.7.1.2.3		style	The amount style: • NUMBER (DEFAULT - A simple number) • CURRENCY (A currency denominated value) • PERCENTAGE (A percentage value)	[0..1]	amountStyle
1.1.2.1.1.7.1.2.4		value	The value of this amount	[1..1]	xs:double
1.1.2.1.1.8		settlementAmount	The Settlement Amount for this account. The Settlement amount is the sum of: • Variation Margin • Coupon • PAI • Any Settlement Adjustments These components are summed at full precision to calculate this value. The sum of the rounded component values may not be identical to this value. This is the official value to be used for settlement,	[1..1]	xmlAmount

No.	or	XML Tag	Name	Multiplicity	Type
			the component values are provided for information purposes only.		
1.1.2.1.1.9		totalSettlementAdjustments	The total value of any settlementAdjustments. If no settlement adjustments are present then the value will be 0.0	[1..1]	xmlAmount
1.1.2.1.1.10		valueDate	The value date of the system at the time that the Settlements message was generated	[1..1]	kasmDate
1.1.2.1.1.11		variationMargin	The Variation Margin for this account	[1..1]	xmlAmount

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 - positionBalanceSettlements (element)

Description OTC notification - positionBalanceSettlements

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

CreDtTm - 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 [positionBalanceSettlements](#)
Attributes maxOccurs=unbounded

coupon - (element)

Description The value of any coupon payments due today
Type [xmlAmount](#)
Attributes

externalAccountId - (element)

Description The External PB Account identifier used by the Participant
Type [xs:string](#)
Attributes

initialMargin - (element)

Description The Initial Margin for this account
Type [xmlAmount](#)
Attributes minOccurs=0

pai - (element)

Description The Price Alignment Interest due today
Type [xmlAmount](#)
Attributes

participant - (element)

Description The Clearing Member identifier for the PB Account Format: Alphanumeric String, length 4
Type [xs:string](#)
Attributes

positionAccounts - (element)

Description A list of PositionAccountSettlements records for each PA account under this PB account.
Type
Attributes minOccurs=0

settlements - (element)

Description The settlement details for this PA account
Type [positionAccountSettlements](#)
Attributes minOccurs=0
maxOccurs=unbounded

settlementAdjustments - (element)

Description A collection of key/value pairs detailing any settlement adjustments for that day.
Type
Attributes

entry - (element)

Description Represents the amount of any settlement adjustment for this type of adjustments. The amount is the sum of all adjustments of that type for this clearing member for this day

Type

Attributes minOccurs=0
maxOccurs=unbounded

key - (element)

Description The type of adjustment

Type [xs:string](#)

Attributes minOccurs=0

value - (element)

Description The value of the adjustments for this type on this day for this clearing member

Type [amount](#)

Attributes minOccurs=0

settlementAmount - (element)

Description The Settlement Amount for this account. The Settlement amount is the sum of: • Variation Margin • Coupon • PAI • Any Settlement Adjustments These components are summed at full precision to calculate this value. The sum of the rounded component values may not be identical to this value. This is the official value to be used for settlement, the component values are provided for information purposes only.

Type [xmlAmount](#)

Attributes

totalSettlementAdjustments - (element)

Description The total value of any settlementAdjustments. If no settlement adjustments are present then the value will be 0.0

Type [xmlAmount](#)

Attributes

valueDate - (element)

Description The value date of the system at the time that the Settlements message was generated

Type [kasmDate](#)

Attributes

variationMargin - (element)

Description The Variation Margin for this account

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

participant - (element)

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

Type [xs:string](#)

Attributes

externalAccountId - (element)

Description The External PA Account identifier used by the Participant Format: Alphanumeric String

Type [xs:string](#)

Attributes

initialMargin - (element)

Description The Initial Margin for this account

Type [xmlAmount](#)

Attributes minOccurs=0

numberOfTrades - (element)

Description The number of trades that are booked to this Position Account
Type [xs:int](#)
Attributes

currency - (element)

Description The currency this amount is denominated in
Type [xs:string](#)
Attributes minOccurs=0

originalAmounts - (element)

Description The original amounts used to calculate this amount.
Type
Attributes minOccurs=0

amount - (element)

Description
Type [xmlAmount](#)
Attributes minOccurs=0
maxOccurs=unbounded

style - (element)

Description The amount style: • NUMBER (DEFAULT - A simple number) • CURRENCY (A currency denominated value) • PERCENTAGE (A percentage value)
Type [amountStyle](#)
Attributes minOccurs=0

value - (element)

Description The value of this amount
Type [xs:double](#)
Attributes

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

kasmDate - (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

positionBalanceSettlements - The Settlements broadcast (E.1) is sent as an ExternalNotification to: • Each Clearing Member, containing every Position Balance (PB) account that they own • To kdpw_stream containing every Position Balance (PB) account in the system As the ExternalNotiifcation message can contain many entities, there will be a single E.1 broadcast, each broadcast containing many PositionBalanceSettlements records. (complex type)

Description The Settlements broadcast (E.1) is sent as an ExternalNotification to: • Each Clearing Member, containing every Position Balance (PB) account that they own • To kdpw_stream containing every Position Balance (PB) account in the system As the ExternalNotiifcation message can contain many entities, there will be a single E.1 broadcast, each broadcast containing many PositionBalanceSettlements records.

Component elements

- [coupon](#)
- [externalAccountId](#)
- [initialMargin](#)
- [pai](#)
- [participant](#)
- [positionAccounts](#)
- [settlementAdjustments](#)
- [settlementAmount](#)
- [totalSettlementAdjustments](#)
- [valueDate](#)
- [variationMargin](#)

kasmType - (complex type)

Description
Component elements

xmlAmount - (complex type)

Description
Component elements

- [currency](#)
- [originalAmounts](#)
- [style](#)
- [value](#)

positionAccountSettlements - (complex type)

Description
Component elements

- [participant](#)
- [externalAccountId](#)
- [initialMargin](#)
- [numberOfTrades](#)

amount - An Amount can be treated as a Number, Currency or Percentage. (complex type)

Description	An Amount can be treated as a Number, Currency or Percentage.
Component elements	currency originalAmounts style value