

## Message structure:

OTC request - hypotheticalPortfolioRequest  
(otcd.rqi.001.01)

Description:  
OTC request - hypotheticalPortfolioRequest

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		<a href="#">KDPWDocument</a>	KDPW system message	[1..1]	<a href="#">KDPWDocument</a>
1.1		<a href="#">otcd.rqi.001.01</a>	OTC request - hypotheticalPortfolioRequest	[1..n]	<a href="#">otcd.rqi.001.01</a>
1.1.1		<a href="#">GnlInf</a>	General information	[1..1]	<a href="#">GeneralInformation</a>
1.1.1.1		<a href="#">SndrMsgRef</a>	Sender message identifier	[1..1]	<a href="#">Max16Text</a>
1.1.1.2		<a href="#">FuncOfMsg</a>	Function of message	[1..1]	<a href="#">FunctionOfMessage</a>
1.1.1.3		<a href="#">ProcessId</a>		[1..1]	<a href="#">Max140Text</a>
1.1.1.4		<a href="#">CreDtTm</a>	Message creation date	[0..1]	<a href="#">DateAndDateTimeChoice</a>
1.1.1.4.1	{ lub	<a href="#">Dt</a>	Date	[1..1]	<a href="#">ISODate</a>
1.1.1.4.2	lub }	<a href="#">DtTm</a>	Date and time	[1..1]	<a href="#">ISODateTime</a>
1.1.2		<a href="#">MsgData</a>	OTC instruction details	[0..1]	<a href="#">MsgData</a>
1.1.2.1		<a href="#">content</a>	Message sent by a clearing member to KDPW_CCP. It contains a set of hypothetical trades for a specified member account. In response to a HypotheticalPortfolioRequest, the member receives message N.1 containing the calculated margin requirements for the set of received hypothetical trades.	[1..1]	<a href="#">hypotheticalPortfolioRequest</a>
1.1.2.1.1		<a href="#">participant</a>	The Clearing Member identifier. Must correspond with the Participant making the request, used in conjunction with the Account Type PA and the External ID to uniquely identify the specific account within Sentinel Format: Alphanumeric String, length 4	[1..1]	<a href="#">xs:string</a>
1.1.2.1.2		<a href="#">externalAccountId</a>	The External Account identifier used by the Participant. Used in conjunction with the Account Type PA and Clearing Member ID to uniquely identify the specific account within Sentinel Format: Alphanumeric String	[1..1]	<a href="#">xs:string</a>
1.1.2.1.3		<a href="#">id</a>	The participant's identifier for this Hypothetical Portfolio request Format: Alphanumeric String	[1..1]	<a href="#">xs:string</a>
1.1.2.1.4		<a href="#">trades</a>	The collection of Trade objects to be processed as a hypothetical portfolio	[1..1]	
1.1.2.1.4.1		<a href="#">trade</a>	A hypothetical trade entry.	[1..n]	<a href="#">trade</a>
1.1.2.1.4.1.1		<a href="#">account</a>	The PA account the trade is booked against. The Account is for the external party entering into the trade	[1..1]	<a href="#">ref</a>
1.1.2.1.4.1.1.1		<a href="#">cacheNameOverride</a>		[0..1]	<a href="#">xs:string</a>
1.1.2.1.4.1.1.2		<a href="#">revisionNumber</a>		[0..1]	<a href="#">xs:long</a>
1.1.2.1.4.1.2		<a href="#">analysisTag</a>	An optional name/value pair. This can be used to provide additional information for reporting purposes. NOT USED.	[0..1]	<a href="#">tag</a>
1.1.2.1.4.1.3		<a href="#">buySell</a>	Specifies whether a trade is a Buy or a Sell from the perspective of the external party.	[1..1]	<a href="#">buySell</a>
1.1.2.1.4.1.4		<a href="#">deal</a>	The id of the Deal that this Trade is part of	[0..1]	<a href="#">ref</a>
1.1.2.1.4.1.4.1		<a href="#">cacheNameOverride</a>		[0..1]	<a href="#">xs:string</a>
1.1.2.1.4.1.4.2		<a href="#">revisionNumber</a>		[0..1]	<a href="#">xs:long</a>
1.1.2.1.4.1.5		<a href="#">externalTradeDescriptor</a>	Not Used	[0..1]	<a href="#">externalTradeDescriptor</a>
1.1.2.1.4.1.6		<a href="#">externalTradeIdentifier</a>	The External Trade Identifier for this Trade. This is set to the trade id used in an external matching platform where appropriate	[0..1]	<a href="#">xs:string</a>
1.1.2.1.4.1.7		<a href="#">features</a>		[0..1]	
1.1.2.1.4.1.7.1		<a href="#">feature</a>		[0..n]	<a href="#">xs:string</a>
1.1.2.1.4.1.8		<a href="#">lastUpdated</a>	The timestamp when the trade was last updated	[0..1]	<a href="#">kasmDateTime</a>
1.1.2.1.4.1.9		<a href="#">originalTradeId</a>		[0..1]	<a href="#">xs:string</a>
1.1.2.1.4.1.10		<a href="#">product</a>	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]	<a href="#">kasmType</a>

No.	or	XML Tag	Name	Multiplicity	Type
1.1.2.1.4.1.11		<a href="#">tradeDate</a>	The date when the trade was entered into	[0..1]	<a href="#">kasmDate</a>
1.1.2.1.4.1.12		<a href="#">tradeState</a>	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	[0..1]	<a href="#">xs:string</a>
1.1.2.1.4.1.13		<a href="#">trader</a>	Not Used	[0..1]	<a href="#">ref</a>
1.1.2.1.4.1.13.1		<a href="#">cacheNameOverride</a>		[0..1]	<a href="#">xs:string</a>
1.1.2.1.4.1.13.2		<a href="#">revisionNumber</a>		[0..1]	<a href="#">xs:long</a>

## Message component elements:

### KDPWDocument - KDPW system message (element)

**Description** KDPW system message

**Type** [KDPWDocument](#)

**Attributes**

### Gnllnf - General information (element)

**Description** General information

**Type** [GeneralInformation](#)

**Attributes**

### MsgData - Informacje dotyczące instrukcji OTC (element)

**Description** OTC instruction details

**Type** [MsgData](#)

**Attributes** minOccurs=0

### otcd.rqi.001.01 - OTC request - hypotheticalPortfolioRequest (element)

**Description** OTC request - hypotheticalPortfolioRequest

**Type** [otcd.rqi.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**

### **ProcessId - (element)**

**Description**

**Type** [Max140Text](#)

**Attributes**

### **CreDtTm - Message creation date (element)**

**Description** Message creation date

**Type** [DateAndDateTimeChoice](#)

**Attributes** minOccurs=0

### **Dt - Date (element)**

**Description** Date

**Type** [ISODate](#)

**Attributes**

### **DtTm - Date and time (element)**

**Description** Date and time

**Type** [ISODateTime](#)

**Attributes**

### **content - (element)**

**Description** Message sent by a clearing member to KDPW\_CCP. It contains a set of hypothetical trades for a specified member account. In response to a HypotheticalPortfolioRequest, the member receives message N.1 containing the calculated margin requirements for the set of received hypothetical trades.

**Type** [hypotheticalPortfolioRequest](#)

**Attributes**

### participant - (element)

**Description** The Clearing Member identifier. Must correspond with the Participant making the request, used in conjunction with the Account Type PA and the External ID to uniquely identify the specific account within Sentinel Format: Alphanumeric String, length 4

**Type** [xs:string](#)

**Attributes**

### externalAccountId - (element)

**Description** The External Account identifier used by the Participant. Used in conjunction with the Account Type PA and Clearing Member ID to uniquely identify the specific account within Sentinel Format: Alphanumeric String

**Type** [xs:string](#)

**Attributes**

### id - (element)

**Description** The participant's identifier for this Hypothetical Portfolio request Format: Alphanumeric String

**Type** [xs:string](#)

**Attributes**

### trades - (element)

**Description** The collection of Trade objects to be processed as a hypothetical portfolio

**Type**

**Attributes**

### trade - (element)

**Description** A hypothetical trade entry.

**Type** [trade](#)

**Attributes** maxOccurs=unbounded

### 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

### 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

### **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

### 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

## 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**

## 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

### **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**

### **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

## 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

### 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**

### 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

### **Max140Text - (simple type)**

**Description**  
**Type** Derivative of type: xs:string  
**Format** Min.=1  
Max.=140



### **refType - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **buySell - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **kasmDateTime - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **kasmDate - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **businessDayConvention - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **dateGenerationRule - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **dayCountFraction - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **period - (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

### **compoundingMethod - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **repoType - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **amountStyle - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **feeType - (simple type)**

Description

Type Derivative of type: xs:string

Format

### **otcd.rqi.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.rqi.001.01](#)  
elements

## GeneralInformation - General information (complex type)

Description	General information
Component elements	<a href="#">SndrMsgRef</a> <a href="#">FuncOfMsg</a> <a href="#">ProcessId</a> <a href="#">CreDtTm</a>

## DateAndDateTimeChoice - Date and time (complex type)

Description	Date and time
Component elements	<a href="#">Dt</a> <a href="#">DtTm</a>

## MsgData - OTC market processing notification (complex type)

Description	OTC market processing notification
Component elements	<a href="#">content</a>

**hypotheticalPortfolioRequest - A portfolio of trades to be processed as a what-if batch against the supplied account. The supplied account identifier details will override any accounts identified on the trade elements contained in the request. The response to a Hypothetical Portfolio Request is a Participant Notification (N.1) message. (complex type)**

Description	A portfolio of trades to be processed as a what-if batch against the supplied account. The supplied account identifier details will override any accounts identified on the trade elements contained in the request. The response to a Hypothetical Portfolio Request is a Participant Notification (N.1) message.
Component elements	<a href="#">participant</a> <a href="#">externalAccountId</a> <a href="#">id</a> <a href="#">trades</a>

## kasmType - (complex type)

Description	
Component elements	

## 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**

**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](#)

## **fee - (complex type)**

**Description**

**Component elements**

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

**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](#)

### **interval - (complex type)**

**Description**

**Component elements**

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

**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](#)

**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](#)



**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](#)

### **xmlAmount - (complex type)**

**Description**

**Component elements**

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

## **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](#)

## **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](#)