

## Message structure: Tri-party repo and collateral statement (**tprp.stm.001.02**)

### Description:

Tri-party repo and collateral statement

### Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		<a href="#"><u>KDPWDocument</u></a>	KDPW system message	[1..1]	<a href="#"><u>KDPWDocument</u></a>
0.1		<a href="#"><u>tprp.stm.001.02</u></a>	Tri-party repo and collateral statement	[1..n]	<a href="#"><u>tprp.stm.001.02</u></a>
1		<a href="#"><u>Gnllnf</u></a>	General information	[1..1]	<a href="#"><u>GeneralInformation</u></a>
1.1		<a href="#"><u>SndrMsgRef</u></a>	Sender message reference	[1..1]	<a href="#"><u>Max16Text</u></a>
1.2		<a href="#"><u>FuncOfMsg</u></a>	Function of message	[1..1]	<a href="#"><u>FunctionOfMessage</u></a>
1.3		<a href="#"><u>CreDtTm</u></a>	Creation date and time	[0..1]	<a href="#"><u>DateAndDateTimeChoice</u></a>
1.3.1	{ or	<a href="#"><u>Dt</u></a>	Date	[1..1]	<a href="#"><u>ISODate</u></a>
1.3.2	or }	<a href="#"><u>DtTm</u></a>	Date and time	[1..1]	<a href="#"><u>ISODateTime</u></a>
1.4		<a href="#"><u>ReceProvInd</u></a>	Receive/Provide indicator	[1..1]	<a href="#"><u>ReceiveProvideIndicator</u></a>
1.5		<a href="#"><u>RprtPtyld</u></a>	Reporting party identifier	[1..1]	<a href="#"><u>CollateralParty</u></a>
1.5.1	{ or	<a href="#"><u>BIC</u></a>	BIC identifier	[1..1]	<a href="#"><u>BICIdentifier</u></a>
1.5.2	or }	<a href="#"><u>KDPWMmbld</u></a>	KDPW member identifier	[1..1]	<a href="#"><u>KDPWMemberIdentifier</u></a>
1.5.3		<a href="#"><u>KDPWSafAcct</u></a>	KDPW safekeeping account	[0..1]	<a href="#"><u>Max16TextCollapse</u></a>
2		<a href="#"><u>OvrISmmry</u></a>	Overall summary	[1..1]	<a href="#"><u>OverallSummary</u></a>
2.1		<a href="#"><u>Amts</u></a>	Collateral amounts	[1..1]	<a href="#"><u>CollateralAmounts</u></a>
2.1.1		<a href="#"><u>CollVal</u></a>	Collateral value	[1..1]	<a href="#"><u>SignedCurrencyAndAmount</u></a>
2.1.2		<a href="#"><u>TotExpVal</u></a>	Total exposure value - present repo value	[1..1]	<a href="#"><u>SignedCurrencyAndAmount</u></a>
2.1.3		<a href="#"><u>MrgnAmt</u></a>	Margin amount	[0..1]	<a href="#"><u>SignedCurrencyAndAmount</u></a>
2.1.4		<a href="#"><u>TotCollRqrd</u></a>	Total collateral required	[0..1]	<a href="#"><u>SignedCurrencyAndAmount</u></a>

2.2		<u>ValDt</u>	Valuation date	[1..1]	<u>DateAndDateTimeChoice</u>
2.2.1	{ or	<u>Dt</u>	Date	[1..1]	<u>ISODate</u>
2.2.2	or }	<u>DtTm</u>	Date and time	[1..1]	<u>ISODateTime</u>
3		<u>CntrPtySmmry</u>	Counterparty summary	[0..n]	<u>CounterpartySummary</u>
3.1		<u>BsktId</u>	Collateral basket or financial instrument identifier	[0..1]	<u>Max30TextCollapse</u>
3.2		<u>CntrPtyId</u>	Counterparty identifier	[1..1]	<u>CollateralParty</u>
3.2.1	{ or	<u>BIC</u>	BIC identifier	[1..1]	<u>BICIdentifier</u>
3.2.2	or }	<u>KDPWMmbld</u>	KDPW member identifier	[1..1]	<u>KDPWMemberIdentifier</u>
3.2.3		<u>KDPWSafAcct</u>	KDPW safekeeping account	[0..1]	<u>Max16TextCollapse</u>
3.3		<u>Amts</u>	Collateral amounts	[1..1]	<u>CollateralAmounts</u>
3.3.1		<u>CollVal</u>	Collateral value	[1..1]	<u>SignedCurrencyAndAmount</u>
3.3.2		<u>TotExpVal</u>	Total exposure value - present repo value	[1..1]	<u>SignedCurrencyAndAmount</u>
3.3.3		<u>MrgnAmt</u>	Margin amount	[0..1]	<u>SignedCurrencyAndAmount</u>
3.3.4		<u>TotCollRqrd</u>	Total collateral required	[0..1]	<u>SignedCurrencyAndAmount</u>
3.4		<u>TxDtls</u>	Transaction details	[1..n]	<u>TransactionDetails</u>
3.4.1		<u>ClntTxRef</u>	Client transaction reference	[0..1]	<u>Max16Text</u>
3.4.2		<u>TrptyTxRef</u>	Tri-party agent transaction reference	[0..1]	<u>Max16Text</u>
3.4.3		<u>PlcOfTrad</u>	Place of trading	[0..1]	<u>Max16TextCollapse</u>
3.4.4		<u>KDPWPlcOfTrad</u>	KDPW place of trading	[0..1]	<u>KDPWMarketIdentifier</u>
3.4.5		<u>ClsqDt</u>	Closing date	[0..1]	<u>TerminationDate3Choice</u>
3.4.5.1	{ or	<u>Dt</u>	Date	[1..1]	<u>DateAndDateTimeChoice</u>
3.4.5.1.1	{ or	<u>Dt</u>	Date	[1..1]	<u>ISODate</u>
3.4.5.1.2	or }	<u>DtTm</u>	Date and time	[1..1]	<u>ISODateTime</u>
3.4.5.2	or }	<u>Cd</u>	Date code	[1..1]	<u>DateType5Code</u>

3.4.6		<u>ExRqDtTm</u>	Execution requested date and time	[0..1]	<u>DateAndDateTimeChoice</u>
3.4.6.1	{ or	<u>Dt</u>	Date	[1..1]	<u>ISODate</u>
3.4.6.2	or }	<u>DtTm</u>	Date and time	[1..1]	<u>ISODateTime</u>
3.4.7		<u>Amts</u>	Transaction amount	[0..1]	<u>CollateralAmounts</u>
3.4.7.1		<u>CollVal</u>	Collateral value	[1..1]	<u>SignedCurrencyAndAmount</u>
3.4.7.2		<u>TotExpVal</u>	Total exposure value - present repo value	[1..1]	<u>SignedCurrencyAndAmount</u>
3.4.7.3		<u>MrqnAmt</u>	Margin amount	[0..1]	<u>SignedCurrencyAndAmount</u>
3.4.7.4		<u>TotCollRqrd</u>	Total collateral required	[0..1]	<u>SignedCurrencyAndAmount</u>
3.4.8		<u>SctsDtls</u>	Securities details	[0..n]	<u>SecuritiesDetails</u>
3.4.8.1		<u>ISIN</u>	ISIN identifier	[1..1]	<u>ISINIdentifier</u>
3.4.8.2		<u>Qty</u>	Financial instrument quantity	[1..1]	<u>FinancialInstrumentQuantity</u>
3.4.8.2.1	{ or	<u>Unit</u>	Unit	[1..1]	<u>Max14Int</u>
3.4.8.2.2	or }	<u>FaceAmt</u>	Face amount	[1..1]	<u>Amount</u>
3.4.8.3		<u>MktPric</u>	Market price of financial instrument	[0..1]	<u>CurrencyAndAmount</u>
3.4.8.4		<u>CollSubstReq</u>	Collateral substitution required	[0..1]	<u>YesNoIndicator</u>
3.4.9		<u>CshDtls</u>	Cash details	[0..n]	<u>CashDetails</u>
3.4.9.1		<u>Amt</u>	Currency and amount	[1..1]	<u>CurrencyAndAmount</u>

## Message component elements:

<b>KDPWDocument- KDPW system message (element)</b>	
<b>Description</b>	KDPW system message
<b>Type</b>	<u>KDPWDocument</u>
<b>Source</b>	<xs:element name="KDPWDocument" type="KDPWDocument" />
<b>Amount- Amount (simple type)</b>	
<b>Description</b>	Amount

<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Min. value=0 Number of decimal places=2 Number of characters=14
<b>Source</b>	<pre>&lt;xs:simpleType name="Amount" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:minInclusive value="0" /&gt;     &lt;xs:fractionDigits value="2" /&gt;     &lt;xs:totalDigits value="14" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>BICIdentifier- BIC identifier (simple type)</b>	
<b>Description</b>	Financial institution BIC identifier
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	xs:pattern=[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
<b>Source</b>	<pre>&lt;xs:simpleType name="BICIdentifier" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:pattern value="[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>CashDetails- Cash details (complex type)</b>	
<b>Description</b>	Cash details
<b>Component elements</b>	<u>Amt</u>
<b>Source</b>	<pre>&lt;xs:complexType name="CashDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="Amt" type="CurrencyAndAmount" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>CashDetails/Amt- Currency and amount (element)</b>	
<b>Description</b>	Currency and amount
<b>Type</b>	<u>CurrencyAndAmount</u>
<b>Source</b>	<xs:element name="Amt" type="CurrencyAndAmount" />
<b>CollateralExposureType- Collateral exposure type (simple type)</b>	
<b>Description</b>	Collateral exposure type
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	<b>Code Description</b>

	REPOTri-party repo
<b>Source</b>	<pre>&lt;xs:simpleType name="CollateralExposureType" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:enumeration value="REPO" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Code4Text- Qualifier (simple type)</b>	
<b>Description</b>	Qualifier, code
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=4 Max. length=4
<b>Source</b>	<pre>&lt;xs:simpleType name="Code4Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="4" /&gt;     &lt;xs:maxLength value="4" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>CollateralParty- Collateral party (complex type)</b>	
<b>Description</b>	Collateral party
<b>Component elements</b>	<u>BIC</u> <u>KDPWMmbld</u> <u>KDPWSafAcct</u> {0,1}
<b>Source</b>	<pre>&lt;xs:complexType name="CollateralParty" &gt;   &lt;xs:sequence &gt;     &lt;xs:choice &gt;       &lt;xs:element name="BIC" type="BICIdentifier" /&gt;       &lt;xs:element name="KDPWMmbld" type="KDPWMemberIdentifier" /&gt;     &lt;/xs:choice&gt;     &lt;xs:element name="KDPWSafAcct" type="Max16TextCollapse" minOccurs="0" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>CollateralParty/BIC- BIC identifier (element)</b>	
<b>Description</b>	Financial institution BIC identifier
<b>Type</b>	<u>BICIdentifier</u>
<b>Source</b>	<pre>&lt;xs:element name="BIC" type="BICIdentifier" /&gt;</pre>
<b>CollateralParty/KDPWMmbld- KDPW member identifier (element)</b>	
<b>Description</b>	KDPW member identifier
<b>Type</b>	<u>KDPWMemberIdentifier</u>

<b>Source</b>	<code>&lt;xs:element name="KDPWMmbId" type="KDPWMemberIdentifier" /&gt;</code>						
<b>CollateralParty/KDPWSafAcct- KDPW safekeeping account (element)</b>							
<b>Description</b>	KDPW safekeeping account						
<b>Type</b>	<a href="#">Max16TextCollapse</a>						
<b>Source</b>	<code>&lt;xs:element name="KDPWSafAcct" type="Max16TextCollapse" minOccurs="0" /&gt;</code>						
<b>CurrencyAndAmount- Currency and amount (complex type)</b>							
<b>Description</b>	Currency and amount						
<b>Type</b>	Derivative of type: <a href="#">Amount</a>						
<b>Attributes</b>	<table border="1"> <thead> <tr> <th>Name</th> <th>Description</th> <th>Type</th> </tr> </thead> <tbody> <tr> <td>Ccy</td> <td>Currency code</td> <td><a href="#">CurrencyCode</a></td> </tr> </tbody> </table>	Name	Description	Type	Ccy	Currency code	<a href="#">CurrencyCode</a>
Name	Description	Type					
Ccy	Currency code	<a href="#">CurrencyCode</a>					
<b>Source</b>	<pre> &lt;xs:complexType name="CurrencyAndAmount" &gt;   &lt;xs:simpleContent&gt;     &lt;xs:extension base="Amount" &gt;       &lt; xs:attribute name="Ccy" type="CurrencyCode" use="required" /&gt;     &lt;/xs:extension&gt;   &lt;/xs:simpleContent&gt; &lt;/xs:complexType&gt; </pre>						
<b>CurrencyCode- Currency code (simple type)</b>							
<b>Description</b>	Currency code						
<b>Type</b>	Derivative of type: xs:string						
<b>Format</b>	xs:pattern=[A-Z]{3,3}						
<b>Source</b>	<pre> &lt;xs:simpleType name="CurrencyCode" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:pattern value="[A-Z]{3,3}" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>						
<b>DateAndDateTimeChoice- Date and time (complex type)</b>							
<b>Description</b>	Date and time						
<b>Component elements</b>	<a href="#">Dt</a> <a href="#">DtTm</a>						
<b>Source</b>	<pre> &lt;xs:complexType name="DateAndDateTimeChoice" &gt;   &lt;xs:sequence &gt;     &lt;xs:choice &gt;       &lt;xs:element name="Dt" type="ISODate" /&gt;       &lt;xs:element name="DtTm" type="ISODateTime" /&gt;     &lt;/xs:choice&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>						

<b>DateAndDateTimeChoice/Dt- Date (element)</b>	
<b>Description</b>	Date
<b>Type</b>	<a href="#">ISODate</a>
<b>Source</b>	<code>&lt;xs:element name="Dt" type="ISODate" /&gt;</code>
<b>DateAndDateTimeChoice/DtTm- Date and time (element)</b>	
<b>Description</b>	Date and time
<b>Type</b>	<a href="#">ISODateTime</a>
<b>Source</b>	<code>&lt;xs:element name="DtTm" type="ISODateTime" /&gt;</code>
<b>DateType5Code- Date code (simple type)</b>	
<b>Description</b>	Date code
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	<b>Code Description</b> OPENOpen date
<b>Source</b>	<code>&lt;xs:simpleType name="DateType5Code" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:enumeration value="OPEN" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</code>
<b>TransactionDetails- Transaction details (complex type)</b>	
<b>Description</b>	Transaction details
<b>Component elements</b>	<a href="#">CIntTxRef</a> {0,1} <a href="#">TrptyTxRef</a> {0,1} <a href="#">PlcOfTrad</a> {0,1} <a href="#">KDPWPlcOfTrad</a> {0,1} <a href="#">ClsgDt</a> {0,1} <a href="#">ExRqDtTm</a> {0,1} <a href="#">Amts</a> {0,1} <a href="#">SctsDtls</a> {0,unbounded} <a href="#">CshDtls</a> {0,unbounded}
<b>Source</b>	<code>&lt;xs:complexType name="TransactionDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="CIntTxRef" type="Max16Text" minOccurs="0" /&gt;     &lt;xs:element name="TrptyTxRef" type="Max16Text" minOccurs="0" /&gt;     &lt;xs:element name="PlcOfTrad" type="Max16TextCollapse" minOccurs="0" /&gt;     &lt;xs:element name="KDPWPlcOfTrad" type="KDPWMarketIdentifier" minOccurs="0" /&gt;     &lt;xs:element name="ClsgDt" type="TerminationDate3Choice" minOccurs="0" /&gt;     &lt;xs:element name="ExRqDtTm" type="DateAndDateTimeChoice" minOccurs="0" /&gt;     &lt;xs:element name="Amts" type="CollateralAmounts" minOccurs="0" /&gt;     &lt;xs:element name="SctsDtls" type="SecuritiesDetails" minOccurs="0"</code>

	<pre> maxOccurs="unbounded" /&gt;   &lt;xs:element name="CshDtls" type="CashDetails" minOccurs="0" maxOccurs="unbounded" /&gt; &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>
<b>TransactionDetails/CIntTxRef- Client transaction reference (element)</b>	
<b>Description</b>	Client transaction reference
<b>Type</b>	<a href="#">Max16Text</a>
<b>Source</b>	<xs:element name="CIntTxRef" type="Max16Text" minOccurs="0" />
<b>TransactionDetails/TrptyTxRef- Tri-party agent transaction reference (element)</b>	
<b>Description</b>	Tri-party agent transaction reference
<b>Type</b>	<a href="#">Max16Text</a>
<b>Source</b>	<xs:element name="TrptyTxRef" type="Max16Text" minOccurs="0" />
<b>TransactionDetails/PlcOfTrad- Place of trading (element)</b>	
<b>Description</b>	ISO place of trading
<b>Type</b>	<a href="#">Max16TextCollapse</a>
<b>Source</b>	<xs:element name="PlcOfTrad" type="Max16TextCollapse" minOccurs="0" />
<b>TransactionDetails/KDPWPlcOfTrad- KDPW place of trading (element)</b>	
<b>Description</b>	KDPW place of trading
<b>Type</b>	<a href="#">KDPWMarketIdentifier</a>
<b>Source</b>	<xs:element name="KDPWPlcOfTrad" type="KDPWMarketIdentifier" minOccurs="0" />
<b>TransactionDetails/CIsGdt- Closing date (element)</b>	
<b>Description</b>	Closing date
<b>Type</b>	<a href="#">TerminationDate3Choice</a>
<b>Source</b>	<xs:element name="CIsGdt" type="TerminationDate3Choice" minOccurs="0" />
<b>TransactionDetails/ExRqDtTm- Execution requested date and time (element)</b>	
<b>Description</b>	Execution requested date and time
<b>Type</b>	<a href="#">DateAndDateTimeChoice</a>
<b>Source</b>	<xs:element name="ExRqDtTm" type="DateAndDateTimeChoice" minOccurs="0" />
<b>TransactionDetails/Amts- Transaction amount (element)</b>	
<b>Description</b>	Transaction amount
<b>Type</b>	<a href="#">CollateralAmounts</a>
<b>Source</b>	<xs:element name="Amts" type="CollateralAmounts" minOccurs="0" />



<b>TransactionDetails/SctsDtIs- Securities details (element)</b>	
<b>Description</b>	Securities details
<b>Type</b>	<a href="#">SecuritiesDetails</a>
<b>Source</b>	<xs:element name="SctsDtIs" type="SecuritiesDetails" minOccurs="0" maxOccurs="unbounded" />
<b>TransactionDetails/CshDtIs- Cash details (element)</b>	
<b>Description</b>	Cash details
<b>Type</b>	<a href="#">CashDetails</a>
<b>Source</b>	<xs:element name="CshDtIs" type="CashDetails" minOccurs="0" maxOccurs="unbounded" />
<b>CollateralAmounts- Collateral amounts (complex type)</b>	
<b>Description</b>	Collateral amounts
<b>Component elements</b>	<a href="#">CollVal</a> <a href="#">TotExpVal</a> <a href="#">MrgnAmt</a> {0,1} <a href="#">TotCollRqrd</a> {0,1}
<b>Source</b>	<pre> &lt;xs:complexType name="CollateralAmounts" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="CollVal" type="SignedCurrencyAndAmount" /&gt;     &lt;xs:element name="TotExpVal" type="SignedCurrencyAndAmount" /&gt;     &lt;xs:element name="MrgnAmt" type="SignedCurrencyAndAmount" minOccurs="0" /&gt;     &lt;xs:element name="TotCollRqrd" type="SignedCurrencyAndAmount" minOccurs="0" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>
<b>CollateralAmounts/CollVal- Collateral value (element)</b>	
<b>Description</b>	Collateral value
<b>Type</b>	<a href="#">SignedCurrencyAndAmount</a>
<b>Source</b>	<xs:element name="CollVal" type="SignedCurrencyAndAmount" />
<b>CollateralAmounts/TotExpVal- Total exposure value - present repo value (element)</b>	
<b>Description</b>	Total exposure value - present repo value
<b>Type</b>	<a href="#">SignedCurrencyAndAmount</a>
<b>Source</b>	<xs:element name="TotExpVal" type="SignedCurrencyAndAmount" />
<b>CollateralAmounts/MrgnAmt- Margin amount (element)</b>	
<b>Description</b>	Margin amount
<b>Type</b>	<a href="#">SignedCurrencyAndAmount</a>

<b>Source</b>	<xs:element name="MrgnAmt" type="SignedCurrencyAndAmount" minOccurs="0" />
<b>CollateralAmounts/TotCollRqrd- Total collateral required (element)</b>	
<b>Description</b>	Total collateral required
<b>Type</b>	<u>SignedCurrencyAndAmount</u>
<b>Source</b>	<xs:element name="TotCollRqrd" type="SignedCurrencyAndAmount" minOccurs="0" />
<b>CounterpartySummary- Counterparty summary (complex type)</b>	
<b>Description</b>	Counterparty summary
<b>Component elements</b>	<u>BsktId</u> {0,1} <u>CntrPtyId</u> <u>Amts</u> <u>TxDtls</u> {1,unbounded}
<b>Source</b>	<xs:complexType name="CounterpartySummary" > <xs:sequence > <xs:element name="BsktId" type="Max30TextCollapse" minOccurs="0" /> <xs:element name="CntrPtyId" type="CollateralParty" /> <xs:element name="Amts" type="CollateralAmounts" /> <xs:element name="TxDtls" type="TransactionDetails" maxOccurs="unbounded" /> </xs:sequence> </xs:complexType>
<b>CounterpartySummary/BsktId- Collateral basket or financial instrument identifier (element)</b>	
<b>Description</b>	Collateral basket identifier. For a single financial instrument: ISIN identifier.
<b>Type</b>	<u>Max30TextCollapse</u>
<b>Source</b>	<xs:element name="BsktId" type="Max30TextCollapse" minOccurs="0" />
<b>CounterpartySummary/CntrPtyId- Counterparty identifier (element)</b>	
<b>Description</b>	Counterparty identifier
<b>Type</b>	<u>CollateralParty</u>
<b>Source</b>	<xs:element name="CntrPtyId" type="CollateralParty" />
<b>CounterpartySummary/Amts- Collateral amounts (element)</b>	
<b>Description</b>	Collateral amounts
<b>Type</b>	<u>CollateralAmounts</u>
<b>Source</b>	<xs:element name="Amts" type="CollateralAmounts" />
<b>CounterpartySummary/TxDtls- Transaction details (element)</b>	
<b>Description</b>	Transaction details
<b>Type</b>	<u>TransactionDetails</u>
<b>Source</b>	<xs:element name="TxDtls" type="TransactionDetails" maxOccurs="unbounded" />

<b>ExposureTypeSummary- Exposure type summary (complex type)</b>	
<b>Description</b>	Collateral amounts by collateral exposure type
<b>Component elements</b>	<a href="#">CollExpTp</a> <a href="#">Amts</a> <a href="#">CntrPtySmmry</a> {0,unbounded}
<b>Source</b>	<pre>&lt;xs:complexType name="ExposureTypeSummary" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="CollExpTp" type="CollateralExposureType" /&gt;     &lt;xs:element name="Amts" type="CollateralAmounts" /&gt;     &lt;xs:element name="CntrPtySmmry" type="CounterpartySummary" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>ExposureTypeSummary/CollExpTp- Collateral exposure type (element)</b>	
<b>Description</b>	Collateral exposure type
<b>Type</b>	<a href="#">CollateralExposureType</a>
<b>Source</b>	<pre>&lt;xs:element name="CollExpTp" type="CollateralExposureType" /&gt;</pre>
<b>ExposureTypeSummary/Amts- Collateral amounts (element)</b>	
<b>Description</b>	Collateral amounts
<b>Type</b>	<a href="#">CollateralAmounts</a>
<b>Source</b>	<pre>&lt;xs:element name="Amts" type="CollateralAmounts" /&gt;</pre>
<b>ExposureTypeSummary/CntrPtySmmry- Counterparty summary (element)</b>	
<b>Description</b>	Counterparty summary
<b>Type</b>	<a href="#">CounterpartySummary</a>
<b>Source</b>	<pre>&lt;xs:element name="CntrPtySmmry" type="CounterpartySummary" minOccurs="0" maxOccurs="unbounded" /&gt;</pre>
<b>OverallSummary- Overall summary (complex type)</b>	
<b>Description</b>	Overall summary
<b>Component elements</b>	<a href="#">Amts</a> <a href="#">ValDt</a>
<b>Source</b>	<pre>&lt;xs:complexType name="OverallSummary" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="Amts" type="CollateralAmounts" /&gt;     &lt;xs:element name="ValDt" type="DateAndDateTimeChoice" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>OverallSummary/Amts- Collateral amounts (element)</b>	

<b>Description</b>	Collateral amounts
<b>Type</b>	<a href="#">CollateralAmounts</a>
<b>Source</b>	<xs:element name="Amts" type="CollateralAmounts" />
<b>OverallSummary/ValDt- Valuation date (element)</b>	
<b>Description</b>	Valuation date
<b>Type</b>	<a href="#">DateAndDateTimeChoice</a>
<b>Source</b>	<xs:element name="ValDt" type="DateAndDateTimeChoice" />
<b>FinancialInstrumentQuantity- Financial instrument quantity (complex type)</b>	
<b>Description</b>	Financial instrument quantity in units or face amount
<b>Component elements</b>	<a href="#">Unit</a> <a href="#">FaceAmt</a>
<b>Source</b>	<xs:complexType name="FinancialInstrumentQuantity" > <xs:sequence > <xs:choice > <xs:element name="Unit" type="Max14Int" /> <xs:element name="FaceAmt" type="Amount" /> </xs:choice> </xs:sequence> </xs:complexType>
<b>FinancialInstrumentQuantity/Unit- Unit (element)</b>	
<b>Description</b>	Unit
<b>Type</b>	<a href="#">Max14Int</a>
<b>Source</b>	<xs:element name="Unit" type="Max14Int" />
<b>FinancialInstrumentQuantity/FaceAmt- Face amount (element)</b>	
<b>Description</b>	Face amount
<b>Type</b>	<a href="#">Amount</a>
<b>Source</b>	<xs:element name="FaceAmt" type="Amount" />
<b>FunctionOfMessage- Function of message (simple type)</b>	
<b>Description</b>	Function of message
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	<b>Code Description</b> NEWMNew message
<b>Source</b>	<xs:simpleType name="FunctionOfMessage" > <xs:restriction base="xs:string" > <xs:enumeration value="NEWM" /> </xs:restriction>

	</xs:simpleType>
<b>GeneralInformation- General information (complex type)</b>	
<b>Description</b>	General information
<b>Component elements</b>	<a href="#">SndrMsgRef</a> <a href="#">FuncOfMsg</a> <a href="#">CreDtTm</a> {0,1} <a href="#">ReceProvInd</a> <a href="#">RprtPtyId</a>
<b>Source</b>	<pre>&lt;xs:complexType name="GeneralInformation" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="SndrMsgRef" type="Max16Text" /&gt;     &lt;xs:element name="FuncOfMsg" type="FunctionOfMessage" /&gt;     &lt;xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" /&gt;     &lt;xs:element name="ReceProvInd" type="ReceiveProvideIndicator" /&gt;     &lt;xs:element name="RprtPtyId" type="CollateralParty" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>GeneralInformation/SndrMsgRef- Sender message reference (element)</b>	
<b>Description</b>	Sender message reference
<b>Type</b>	<a href="#">Max16Text</a>
<b>Source</b>	<xs:element name="SndrMsgRef" type="Max16Text" />
<b>GeneralInformation/FuncOfMsg- Function of message (element)</b>	
<b>Description</b>	Function of message
<b>Type</b>	<a href="#">FunctionOfMessage</a>
<b>Source</b>	<xs:element name="FuncOfMsg" type="FunctionOfMessage" />
<b>GeneralInformation/CreDtTm- Creation date and time (element)</b>	
<b>Description</b>	Creation date and time
<b>Type</b>	<a href="#">DateAndDateTimeChoice</a>
<b>Source</b>	<xs:element name="CreDtTm" type="DateAndDateTimeChoice" minOccurs="0" />
<b>GeneralInformation/ReceProvInd- Receive/Provide indicator (element)</b>	
<b>Description</b>	Receive/Provide indicator
<b>Type</b>	<a href="#">ReceiveProvideIndicator</a>
<b>Source</b>	<xs:element name="ReceProvInd" type="ReceiveProvideIndicator" />
<b>GeneralInformation/RprtPtyId- Reporting party identifier (element)</b>	
<b>Description</b>	Reporting party identifier
<b>Type</b>	<a href="#">CollateralParty</a>

<b>Source</b>	<xs:element name="RprtPtyId" type="CollateralParty" />		
<b>ISINIdentifier- ISIN identifier (simple type)</b>			
<b>Description</b>	Financial instrument ISIN identifier		
<b>Type</b>	Derivative of type: xs:string		
<b>Format</b>	Min. length=12 Max. length=12		
<b>Source</b>	<pre>&lt;xs:simpleType name="ISINIdentifier" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="12" /&gt;     &lt;xs:maxLength value="12" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>		
<b>ISODate- Date (simple type)</b>			
<b>Description</b>	Date		
<b>Type</b>	Derivative of type: xs:date		
<b>Format</b>			
<b>Source</b>	<pre>&lt;xs:simpleType name="ISODate" &gt;   &lt;xs:restriction base="xs:date" &gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>		
<b>ISODateTime- Date and time (simple type)</b>			
<b>Description</b>	Date and time		
<b>Type</b>	Derivative of type: xs:dateTime		
<b>Format</b>			
<b>Source</b>	<pre>&lt;xs:simpleType name="ISODateTime" &gt;   &lt;xs:restriction base="xs:dateTime" &gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>		
<b>KDPWDocument- KDPW system message (complex type)</b>			
<b>Description</b>	KDPW system message		
<b>Attributes</b>	<b>Name</b>	<b>Description</b>	<b>Type</b>
	Sndr	Sender	<a href="#">KDPWMemberIdentifier</a>
	Rcvr	Receiver	<a href="#">KDPWMemberIdentifier</a>
<b>Component elements</b>	<a href="#">tprp.stm.001.02</a> {1,unbounded}		
<b>Source</b>	<pre>&lt;xs:complexType name="KDPWDocument" &gt;   &lt;xs:sequence &gt;</pre>		

	<pre> &lt;xs:element name="tprp.stm.001.02" type="tprp.stm.001.02" maxOccurs="unbounded" /&gt; &lt;/xs:sequence&gt; &lt; xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /&gt; &lt; xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /&gt; &lt;/xs:complexType&gt; </pre>
<b>KDPWDocument/tprp.stm.001.02- Tri-party repo and collateral statement (element)</b>	
<b>Description</b>	Tri-party repo and collateral statement
<b>Type</b>	<a href="#">tprp.stm.001.02</a>
<b>Source</b>	<pre> &lt;xs:element name="tprp.stm.001.02" type="tprp.stm.001.02" maxOccurs="unbounded" /&gt; </pre>
<b>KDPWMarketIdentifier- KDPW market identifier (simple type)</b>	
<b>Description</b>	KDPW market identifier
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=2 Max. length=2
<b>Source</b>	<pre> &lt;xs:simpleType name="KDPWMarketIdentifier" &gt; &lt;xs:restriction base="xs:string" &gt; &lt;xs:whiteSpace value="collapse" /&gt; &lt;xs:minLength value="2" /&gt; &lt;xs:maxLength value="2" /&gt; &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>KDPWMemberIdentifier- KDPW member identifier (simple type)</b>	
<b>Description</b>	KDPW member identifier
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=4 Max. length=4
<b>Source</b>	<pre> &lt;xs:simpleType name="KDPWMemberIdentifier" &gt; &lt;xs:restriction base="xs:string" &gt; &lt;xs:whiteSpace value="collapse" /&gt; &lt;xs:minLength value="4" /&gt; &lt;xs:maxLength value="4" /&gt; &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>Max14Int- Integer (simple type)</b>	
<b>Description</b>	Integer, max. length 14 digits
<b>Type</b>	Derivative of type: xs:integer

<b>Format</b>	Number of characters=14 Min. value=0
<b>Source</b>	<pre>&lt;xs:simpleType name="Max14Int" &gt;   &lt;xs:restriction base="xs:integer" &gt;     &lt;xs:totalDigits value="14" /&gt;     &lt;xs:minInclusive value="0" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max2Text- Text (simple type)</b>	
<b>Description</b>	Text, max. length 2 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=2
<b>Source</b>	<pre>&lt;xs:simpleType name="Max2Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="2" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max4Text- Text (simple type)</b>	
<b>Description</b>	Text, max. length 4 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=4
<b>Source</b>	<pre>&lt;xs:simpleType name="Max4Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="4" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max16Text- Text (simple type)</b>	
<b>Description</b>	Text, max. length 16 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=16



<b>Source</b>	<pre>&lt;xs:simpleType name="Max16Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="16" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max16TextCollapse- Text (simple type)</b>	
<b>Description</b>	Text, max. length 16 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=16
<b>Source</b>	<pre>&lt;xs:simpleType name="Max16TextCollapse" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="16" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max30TextCollapse- Text (simple type)</b>	
<b>Description</b>	Text, max. length 30 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=30
<b>Source</b>	<pre>&lt;xs:simpleType name="Max30TextCollapse" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="30" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Percentage3- Percentage (simple type)</b>	
<b>Description</b>	Percentage
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Min. value=0 Number of decimal places=4 Number of characters=8
<b>Source</b>	<pre>&lt;xs:simpleType name="Percentage3" &gt;   &lt;xs:restriction base="xs:decimal" &gt;</pre>

	<pre>&lt;xs:minInclusive value="0" /&gt; &lt;xs:fractionDigits value="4" /&gt; &lt;xs:totalDigits value="8" /&gt; &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>						
<b>ReceiveProvideIndicator- Receive/Provide indicator (simple type)</b>							
<b>Description</b>	Receive/Provide indicator						
<b>Type</b>	Derivative of type: xs:string						
<b>Format</b>	<table border="0"> <thead> <tr> <th>Code</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>RECE</td> <td>Receive collateral</td> </tr> <tr> <td>PROV</td> <td>Provide collateral</td> </tr> </tbody> </table>	Code	Description	RECE	Receive collateral	PROV	Provide collateral
Code	Description						
RECE	Receive collateral						
PROV	Provide collateral						
<b>Source</b>	<pre>&lt;xs:simpleType name="ReceiveProvideIndicator" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:enumeration value="RECE" /&gt;     &lt;xs:enumeration value="PROV" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>						
<b>SecuritiesDetails- Securities details (complex type)</b>							
<b>Description</b>	Securities details						
<b>Component elements</b>	<p><u>ISIN</u></p> <p><u>Qty</u></p> <p><u>MktPric</u>{0,1}</p> <p><u>CollSubstReq</u>{0,1}</p>						
<b>Source</b>	<pre>&lt;xs:complexType name="SecuritiesDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="ISIN" type="ISINIdentifier" /&gt;     &lt;xs:element name="Qty" type="FinancialInstrumentQuantity" /&gt;     &lt;xs:element name="MktPric" type="CurrencyAndAmount" minOccurs="0" /&gt;     &lt;xs:element name="CollSubstReq" type="YesNoIndicator" minOccurs="0" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>						
<b>SecuritiesDetails/ISIN- ISIN identifier (element)</b>							
<b>Description</b>	Financial instrument ISIN identifier						
<b>Type</b>	<u>ISINIdentifier</u>						
<b>Source</b>	<pre>&lt;xs:element name="ISIN" type="ISINIdentifier" /&gt;</pre>						
<b>SecuritiesDetails/Qty- Financial instrument quantity (element)</b>							
<b>Description</b>	Financial instrument quantity						
<b>Type</b>	<u>FinancialInstrumentQuantity</u>						
<b>Source</b>	<pre>&lt;xs:element name="Qty" type="FinancialInstrumentQuantity" /&gt;</pre>						

<b>SecuritiesDetails/MktPric- Market price of financial instrument (element)</b>							
<b>Description</b>	Market price of financial instrument						
<b>Type</b>	<a href="#">CurrencyAndAmount</a>						
<b>Source</b>	<xs:element name="MktPric" type="CurrencyAndAmount" minOccurs="0" />						
<b>SecuritiesDetails/CollSubstReq- Collateral substitution required (element)</b>							
<b>Description</b>	Collateral substitution required						
<b>Type</b>	<a href="#">YesNoIndicator</a>						
<b>Source</b>	<xs:element name="CollSubstReq" type="YesNoIndicator" minOccurs="0" />						
<b>SignedAmount- Amount (simple type)</b>							
<b>Description</b>	Amount						
<b>Type</b>	Derivative of type: xs:decimal						
<b>Format</b>	Number of decimal places=2 Number of characters=14						
<b>Source</b>	<xs:simpleType name="SignedAmount" > <xs:restriction base="xs:decimal" > <xs:fractionDigits value="2" /> <xs:totalDigits value="14" /> </xs:restriction> </xs:simpleType>						
<b>SignedCurrencyAndAmount- Currency and amount (complex type)</b>							
<b>Description</b>	Currency and amount						
<b>Type</b>	Derivative of type: <a href="#">SignedAmount</a>						
<b>Attributes</b>	<table border="0"> <thead> <tr> <th>Name</th> <th>Description</th> <th>Type</th> </tr> </thead> <tbody> <tr> <td>Ccy</td> <td>Currency code</td> <td><a href="#">CurrencyCode</a></td> </tr> </tbody> </table>	Name	Description	Type	Ccy	Currency code	<a href="#">CurrencyCode</a>
Name	Description	Type					
Ccy	Currency code	<a href="#">CurrencyCode</a>					
<b>Source</b>	<xs:complexType name="SignedCurrencyAndAmount" > <xs:simpleContent> <xs:extension base="SignedAmount" > < xs:attribute name="Ccy" type="CurrencyCode" use="required" /> </xs:extension> </xs:simpleContent> </xs:complexType>						
<b>TerminationDate3Choice- Termination date choice (complex type)</b>							
<b>Description</b>	Termination date choice						
<b>Component elements</b>	<a href="#">Dt</a> <a href="#">Cd</a>						
<b>Source</b>	<xs:complexType name="TerminationDate3Choice" >						

	<pre> &lt;xs:sequence &gt;   &lt;xs:choice &gt;     &lt;xs:element name="Dt" type="DateAndDateTimeChoice" /&gt;     &lt;xs:element name="Cd" type="DateType5Code" /&gt;   &lt;/xs:choice&gt; &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>
<b>TerminationDate3Choice/Dt- Date (element)</b>	
<b>Description</b>	Date
<b>Type</b>	<a href="#">DateAndDateTimeChoice</a>
<b>Source</b>	<xs:element name="Dt" type="DateAndDateTimeChoice" />
<b>TerminationDate3Choice/Cd- Date code (element)</b>	
<b>Description</b>	Date code
<b>Type</b>	<a href="#">DateType5Code</a>
<b>Source</b>	<xs:element name="Cd" type="DateType5Code" />
<b>YesNoIndicator- Yes/No indicator (simple type)</b>	
<b>Description</b>	Yes/No indicator
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	<b>CodeDescription</b> Y True (Yes) N False (No)
<b>Source</b>	<pre> &lt;xs:simpleType name="YesNoIndicator" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:enumeration value="Y" /&gt;     &lt;xs:enumeration value="N" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>tprp.stm.001.02- Tri-party repo and collateral statement (complex type)</b>	
<b>Description</b>	Tri-party repo and collateral statement
<b>Component elements</b>	<a href="#">GnlInf</a> <a href="#">OvrISmmry</a> <a href="#">CntrPtySmmry</a> {0,unbounded}
<b>Source</b>	<pre> &lt;xs:complexType name="tprp.stm.001.02" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="GnlInf" type="GeneralInformation" /&gt;     &lt;xs:element name="OvrISmmry" type="OverallSummary" /&gt;     &lt;xs:element name="CntrPtySmmry" type="CounterpartySummary" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>

<b>tprp.stm.001.02/GnlInf- General information (element)</b>	
<b>Description</b>	General information
<b>Type</b>	<u>GeneralInformation</u>
<b>Source</b>	<xs:element name="GnlInf" type="GeneralInformation" />
<b>tprp.stm.001.02/OvrlSmmry- Overall summary (element)</b>	
<b>Description</b>	Overall summary
<b>Type</b>	<u>OverallSummary</u>
<b>Source</b>	<xs:element name="OvrlSmmry" type="OverallSummary" />
<b>tprp.stm.001.02/CntrPtySmmry- Counterparty summary (element)</b>	
<b>Description</b>	Counterparty summary
<b>Type</b>	<u>CounterpartySummary</u>
<b>Source</b>	<xs:element name="CntrPtySmmry" type="CounterpartySummary" minOccurs="0" maxOccurs="unbounded" />