KDPW | TR

System KDPW_TR

Message: Trade repository
valuation report (trar.ins.002.04)

Description:

Trade repository valuation report

Structure:

Pos	Or	‹ XML Tag ›	Name	Multiplicity	Type
0		KDPWDocument	KDPW_TR system message	[1..1]	KDPWDocument
0.1		trar.ins.002.04	Trade repository valuation report	[1..10000]	trar.ins.002.04
1		GnlInf	General information	[1..1]	GeneralInformation
1.1		RptgNtty	Report submitting entity ID	[0..1]	LEIIdentifier
1.2		SndrMsgRef	Sender message reference	[1..1]	Max16Text
1.3		EligDt	EligibleDate	[1..1]	ISODate
1.4		DtlsLvl	DetailsLevel	[1..1]	Max1Text
1.5		RepTmStmp	ReportingTimestamp	[1..1]	ISONormalisedDateTime
2		ValtnInf	ValuationInformation	[1..1]	ContractValuationData_TR_I
2.1		RptgCtrPtyId	Identification	[0..1]	LEIIdentifier
2.2		TechUndrlyg	Technical underlying	[1..1]	Max50Text
2.3		CtrctVal	ContractValue	[1..1]	ActiveCurrencyAnd20AmountN
2.4		TmStmp	TimeStamp	[1..1]	ISODateTime
2.5		Tp	Type	[1..1]	ValuationType1Code

Message components:

KDPWDocument- KDPW_TR system message (element)

Description	KDPW_TR system message
Type	KDPWDocument
Source	‹xs:element name="KDPWDocument" type="KDPWDocument" /›

ActiveCurrencyAnd20AmountN- ActiveCurrencyAnd20Amount (complex type)

Description	A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.
Type	Derived from: ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N

Attributes

Name	Description	Type
Ccy	Currency	ActiveCurrencyCode

Source	‹xs:complexType name="ActiveCurrencyAnd20AmountN" › ‹xs:simpleContent›

```
<xs:extension base="ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N" ›
  ‹ xs:attribute name="Ccy" type="ActiveCurrencyCode" use="required" />
  </xs:extension›
</xs:simpleContent›
</xs:complexType›
```

ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N- (simple type)

Type   Derived from: xs:decimal

Format   fraction digits=19
                  no of characters=20

Source
```
<xs:simpleType name="ActiveOrHistoricCurrencyAnd20Amount_SimpleType_N" ›
  ‹xs:restriction base="xs:decimal" ›
    <xs:fractionDigits value="19" />
    <xs:totalDigits value="20" />
  </xs:restriction›
</xs:simpleType›
```

ActiveCurrencyCode- ActiveCurrencyCode (simple type)

Description   A code allocated to a currency by a Maintenance Agency under an
                  international identification scheme as described in the latest edition of
                  the international standard ISO 4217 "Codes for the representation of
                  currencies and funds".

Type   Derived from: xs:string

Format   xs:pattern=[A-Z]{3,3}

Source
```
<xs:simpleType name="ActiveCurrencyCode" ›
  ‹xs:restriction base="xs:string" ›
    <xs:pattern value="[A-Z]{3,3}" />
  </xs:restriction›
</xs:simpleType›
```

Code4Text- Qualifier (simple type)

Description   Qualifier

Type   Derived from: xs:string

Format   Min. length=4
                  Max. length=4

Source
```
<xs:simpleType name="Code4Text" ›
  ‹xs:restriction base="xs:string" ›
    <xs:whiteSpace value="collapse" />
    <xs:minLength value="4" />
    <xs:maxLength value="4" />
  </xs:restriction›
</xs:simpleType›
```

ContractValuationData_TR_I- ContractValuationData2__1 (complex type)

Description   Information related to contract valuation.

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Components RptgCtrPtyId{0,1}
TechUndrlyg
CtrctVal
TmStmp
Tp

Source

```
‹xs:complexType name="ContractValuationData_TR_I" ›
  ‹xs:sequence ›
    ‹xs:element name="RptgCtrPtyId" type="LEIIdentifier" minOccurs="0" />
    ‹xs:element name="TechUndrlyg" type="Max50Text" />
    ‹xs:element name="CtrctVal" type="ActiveCurrencyAnd20AmountN" />
    ‹xs:element name="TmStmp" type="ISODateTime" />
    ‹xs:element name="Tp" type="ValuationType1Code" />
  ‹/xs:sequence›
‹/xs:complexType›
```

ContractValuationData_TR_I/RptgCtrPtyId- Identification (element)

Description Unique code identifying the reporting counterparty of the contract.

Type LEIIdentifier

Source ‹xs:element name="RptgCtrPtyId" type="LEIIdentifier" minOccurs="0" />

ContractValuationData_TR_I/TechUndrlyg- Technical underlying (element)

Description Technical underlying

Type Max50Text

Source ‹xs:element name="TechUndrlyg" type="Max50Text" />

ContractValuationData_TR_I/CtrctVal- ContractValue (element)

Description Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012. The CCP's valuation to be used for a cleared trade.

Type ActiveCurrencyAnd20AmountN

Source ‹xs:element name="CtrctVal" type="ActiveCurrencyAnd20AmountN" />

ContractValuationData_TR_I/TmStmp- TimeStamp (element)

Description Date and time of the last valuation. Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Type ISODateTime

Source ‹xs:element name="TmStmp" type="ISODateTime" />

ContractValuationData_TR_I/Tp- Type (element)

Description	Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.
Type	ValuationType1Code
Source	‹xs:element name="Tp" type="ValuationType1Code" /›

DateAndDateTimeChoice- Date and time (complex type)

Description	Date and time
Components	Dt DtTm

Source	‹xs:complexType name="DateAndDateTimeChoice" ›
	 ‹xs:sequence ›
	  ‹xs:choice ›
	   ‹xs:element name="Dt" type="ISODate" /›
	   ‹xs:element name="DtTm" type="ISODateTime" /›
	  ‹/xs:choice›
	 ‹/xs:sequence›
	‹/xs:complexType›

DateAndDateTimeChoice/Dt- Date (element)

Description	Date
Type	ISODate
Source	‹xs:element name="Dt" type="ISODate" /›

DateAndDateTimeChoice/DtTm- Date and time (element)

Description	Date and time
Type	ISODateTime
Source	‹xs:element name="DtTm" type="ISODateTime" /›

GeneralInformation- General information (complex type)

Description	General information
Components	RptgNtty{0,1} SndrMsgRef EligDt DtlsLvl RepTmStmp

Source	‹xs:complexType name="GeneralInformation" ›
	 ‹xs:sequence ›
	  ‹xs:element name="RptgNtty" type="LEIIdentifier" minOccurs="0" /›
	  ‹xs:element name="SndrMsgRef" type="Max16Text" /›

```
        ‹xs:element name="EligDt" type="ISODate" /›
        ‹xs:element name="DtlsLvl" type="Max1Text" /›
        ‹xs:element name="RepTmStmp" type="ISONormalisedDateTime" /›
     ‹/xs:sequence›
  ‹/xs:complexType›
```

GeneralInformation/RptgNtty- Report submitting entity ID (element)

Description	Report submitting entity ID
Type	LEIIdentifier
Source	‹xs:element name="RptgNtty" type="LEIIdentifier" minOccurs="0" /›

GeneralInformation/SndrMsgRef- Sender message reference (element)

Description	Sender message reference
Type	Max16Text
Source	‹xs:element name="SndrMsgRef" type="Max16Text" /›

GeneralInformation/EligDt- EligibleDate (element)

Description	Eligible date
Type	ISODate
Source	‹xs:element name="EligDt" type="ISODate" /›

GeneralInformation/DtlsLvl- DetailsLevel (element)

Description	Level of the details
Type	Max1Text
Source	‹xs:element name="DtlsLvl" type="Max1Text" /›

GeneralInformation/RepTmStmp- ReportingTimestamp (element)

Description	Reporting timestamp
Type	ISONormalisedDateTime
Source	‹xs:element name="RepTmStmp" type="ISONormalisedDateTime" /›

ISODate- ISODate (simple type)

Description A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type	Derived from: xs:date

Format

Source	‹xs:simpleType name="ISODate" ›
	  ‹xs:restriction base="xs:date" ›
	  ‹/xs:restriction›
	‹/xs:simpleType›

ISODateTime- ISODateTime (simple type)

Description	an ISODateTime
Type	Derived from: xs:dateTime

Format

Source	‹xs:simpleType name="ISODateTime" ›
	  ‹xs:restriction base="xs:dateTime" ›
	  ‹/xs:restriction›
	‹/xs:simpleType›

ISONormalisedDateTime- ISONormalisedDateTime (simple type)

Description	an ISODateTime whereby all timezoned dateTime values are UTC.
Type	Derived from: xs:dateTime
Format	xs:pattern=.*Z

Source	‹xs:simpleType name="ISONormalisedDateTime" ›
	  ‹xs:restriction base="xs:dateTime" ›
	   ‹xs:pattern value=".*Z" /›
	  ‹/xs:restriction›
	‹/xs:simpleType›

KDPWDocument- KDPW_TR system message (complex type)

Description	KDPW_TR system message

Attributes

Name	Description	Type
Sndr	Senders KDPW institution code	KDPWMemberIdentifier
Rcvr	Receivers KDPW institution code	KDPWMemberIdentifier

Components	trar.ins.002.04{1,10000}

Source	‹xs:complexType name="KDPWDocument" ›
	  ‹xs:sequence ›
	   ‹xs:element name="trar.ins.002.04" type="trar.ins.002.04" maxOccurs="10000" /›
	  ‹/xs:sequence›
	  ‹ xs:attribute name="Sndr" type="KDPWMemberIdentifier" use="required" /›
	  ‹ xs:attribute name="Rcvr" type="KDPWMemberIdentifier" use="required" /›
	‹/xs:complexType›

KDPWDocument/trar.ins.002.04- Trade repository valuation report (element)

Description	Trade repository valuation report
Type	trar.ins.002.04
Source	‹xs:element name="trar.ins.002.04" type="trar.ins.002.04" maxOccurs="10000" /›

KDPWMemberIdentifier- KDPW institution code (simple type)

Description	KDPW institution code
Type	Derived from: xs:string
Format	Min. length=4 Max. length=4

Source	‹xs:simpleType name="KDPWMemberIdentifier" ›
	 ‹xs:restriction base="xs:string" ›
	  ‹xs:whiteSpace value="collapse" /›
	  ‹xs:minLength value="4" /›
	  ‹xs:maxLength value="4" /›
	 ‹/xs:restriction›
	‹/xs:simpleType›

LEIIdentifier- LEIIdentifier (simple type)

Description	Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".
Type	Derived from: xs:string
Format	xs:pattern=[A-Z0-9]{18,18}[0-9]{2,2}
Source	‹xs:simpleType name="LEIIdentifier" › ‹xs:restriction base="xs:string" › ‹xs:pattern value="[A-Z0-9]{18,18}[0-9]{2,2}" /› ‹/xs:restriction› ‹/xs:simpleType›

Max1Text- Max1Text (simple type)

Description	Specifies a character string with a maximum length of 1 character.
Type	Derived from: xs:string
Format	Min. length=1 Max. length=1

Source	‹xs:simpleType name="Max1Text" ›
	 ‹xs:restriction base="xs:string" ›
	  ‹xs:minLength value="1" /›
	  ‹xs:maxLength value="1" /›
	 ‹/xs:restriction›
	‹/xs:simpleType›

Max16Text- Max16Text (simple type)

Description   Specifies a character string with a maximum length of 16 characters.

Type   Derived from: xs:string

Format   Min. length=1
Max. length=16

Source
```
‹xs:simpleType name="Max16Text" ›
 ‹xs:restriction base="xs:string" ›
  ‹xs:minLength value="1" />
  ‹xs:maxLength value="16" />
 ‹/xs:restriction›
‹/xs:simpleType›
```

Max50Text- Max50Text (simple type)

Description   Specifies a character string with a maximum length of 50 characters.

Type   Derived from: xs:string

Format   Min. length=1
Max. length=50

Source
```
‹xs:simpleType name="Max50Text" ›
 ‹xs:restriction base="xs:string" ›
  ‹xs:minLength value="1" />
  ‹xs:maxLength value="50" />
 ‹/xs:restriction›
‹/xs:simpleType›
```

ValuationType1Code- ValuationType1Code (simple type)

Description   Specifies the type used for the calculation of the valuation.

Type   Derived from: xs:string

Format

Code	Description
C	CCPValuation
M	MarkToMarket
O	MarkToModel

Source
```
‹xs:simpleType name="ValuationType1Code" ›
 ‹xs:restriction base="xs:string" ›
  ‹xs:enumeration value="C" />
  ‹xs:enumeration value="M" />
  ‹xs:enumeration value="O" />
 ‹/xs:restriction›
‹/xs:simpleType›
```

trar.ins.002.04- Trade repository valuation report (complex type)

Description   Trade repository valuation report

Components	GnlInf
	ValtnInf

Source
```
<xs:complexType name="trar.ins.002.04" >
 <xs:sequence >
  <xs:element name="GnlInf" type="GeneralInformation" />
  <xs:element name="ValtnInf" type="ContractValuationData_TR_I" />
 </xs:sequence>
</xs:complexType>
```

trar.ins.002.04/GnlInf- General information (element)

Description   General information

Type   GeneralInformation

Source   `<xs:element name="GnlInf" type="GeneralInformation" />`

trar.ins.002.04/ValtnInf- ValuationInformation (element)

Description   Valuation information.

Type   ContractValuationData_TR_I

Source   `<xs:element name="ValtnInf" type="ContractValuationData_TR_I" />`