

## Message structure: Add-on calculation parameters (colr.adn.001.01)

### Description:

Parameters set by KDPW\_CCP to calculate add-ons.

### Structure:

No.	Or	< XML Tag >	Name	Multiplicity	Type
0		<u>KDPWDocument</u>	KDPW system message	[1..1]	<u>KDPWDocument</u>
0.1		<u>colr.adn.001.01</u>	Add-on calculation parameters	[1..n]	<u>colr.adn.001.01</u>
1		<u>GnInf</u>	General information	[1..1]	<u>GeneralInformation</u>
1.1		<u>SndrMsgRef</u>	Sender message reference	[1..1]	<u>Max16Text</u>
1.2		<u>FuncOfMsg</u>	Function of message	[1..1]	<u>FunctionOfMessage</u>
1.3		<u>CreDtTm</u>	Creation date and time	[1..1]	<u>DateAndDateTimeChoice</u>
1.3.1	{ or	<u>Dt</u>	Date	[1..1]	<u>ISODate</u>
1.3.2	or }	<u>DtTm</u>	Date and time	[1..1]	<u>ISODateTime</u>
1.4		<u>EligDt</u>	Eligibility date	[1..1]	<u>ISODate</u>
2		<u>Prm</u>	Parameter details	[1..1]	<u>AddOnParameterDetails</u>
2.1		<u>NmbDCsh</u>	t_dedav_c - number of trading session days to calculate the average daily turnover value for the cash market	[1..1]	<u>Max5Int</u>
2.2		<u>NmbDDrvt</u>	t_dedav_d - number of trading session days to calculate the average daily turnover value for the derivatives market	[1..1]	<u>Max5Int</u>
2.3		<u>SprdWdth</u>	SW - spread width (in %)	[0..1]	<u>Max5Dec2</u>

2.4		<u><a href="#">PrcAvrDTrnCsh</a></u>	q - percentage of the average daily turnover value for the cash market	[0..1]	<u><a href="#">Max5Dec2</a></u>
2.5		<u><a href="#">PrcAvrDTrnDrvt</a></u>	w - percentage of the average daily turnover value for the derivatives market	[0..1]	<u><a href="#">Max5Dec2</a></u>
2.6		<u><a href="#">MltpDpst</a></u>	m_dep - multiplier of deposit	[0..1]	<u><a href="#">Max3Dec2</a></u>
2.7		<u><a href="#">DcrsPrmWWR</a></u>	Price decrease limitation parameters for WWR margins	[0..n]	<u><a href="#">DcrsPrmWWRDetails</a></u>
2.7.1		<u><a href="#">UndrFnTp</a></u>	Underlying instrument type	[1..1]	<u><a href="#">Max5Text</a></u>
2.7.2		<u><a href="#">DcrsPrm</a></u>	h - instrument price decrease limitation parameter	[1..1]	<u><a href="#">Max5Dec2</a></u>
2.8		<u><a href="#">ClsCsh</a></u>	Classes for the cash market	[0..n]	<u><a href="#">ClsCashDetails</a></u>
2.8.1		<u><a href="#">ClsId</a></u>	cc - class code	[1..1]	<u><a href="#">Max6Text</a></u>
2.8.2		<u><a href="#">SprdWdth</a></u>	SW - spread width (in %)	[0..1]	<u><a href="#">Max5Dec2</a></u>
2.8.3		<u><a href="#">PrcAvrDTrnCsh</a></u>	q - percentage of the average daily turnover value for the cash market	[0..1]	<u><a href="#">Max5Dec2</a></u>
2.8.4		<u><a href="#">MltpDpst</a></u>	m_dep - multiplier of deposit	[0..1]	<u><a href="#">Max3Dec2</a></u>
2.8.5		<u><a href="#">LqPrd</a></u>	LP - liquidation period	[0..1]	<u><a href="#">Max2Int</a></u>
2.8.6		<u><a href="#">MktRsk</a></u>	y - market risk parameter	[0..1]	<u><a href="#">Max7Dec3</a></u>
2.8.7		<u><a href="#">SpcRsk</a></u>	x - specific risk parameter	[0..1]	<u><a href="#">Max7Dec3</a></u>
2.8.8		<u><a href="#">Sprd</a></u>	S - spread to calculate the bid-ask cost of cash instruments	[0..1]	<u><a href="#">Max17Dec6</a></u>
2.8.9		<u><a href="#">CshInsInf</a></u>	Cash instruments	[0..n]	<u><a href="#">SecClsInfDetails</a></u>
2.8.9.1		<u><a href="#">ISIN</a></u>	ISIN identifier	[1..1]	<u><a href="#">ISINIdentifier</a></u>

2.8.9.2		<a href="#"><u>AvrDTrnCsh</u></a>	OS - average daily turnover value	[1..1]	<a href="#"><u>Max14Dec2</u></a>
2.8.9.3		<a href="#"><u>MdfDrt</u></a>	MD - modified duration	[0..1]	<a href="#"><u>Max17Dec6</u></a>
2.8.9.4		<a href="#"><u>RfrncPrc</u></a>	c - instrument reference price	[0..1]	<a href="#"><u>Max16Dec4</u></a>
2.9		<a href="#"><u>ClsDrvt</u></a>	Classes for the derivatives market	[0..n]	<a href="#"><u>ClsDeriDetails</u></a>
2.9.1		<a href="#"><u>ClsId</u></a>	cc - class code	[1..1]	<a href="#"><u>Max6Text</u></a>
2.9.2		<a href="#"><u>SprdWdth</u></a>	SW - spread width (in %)	[0..1]	<a href="#"><u>Max5Dec2</u></a>
2.9.3		<a href="#"><u>PrcAvrDTrnDrvt</u></a>	w - percentage of the average daily turnover value for the derivatives market	[0..1]	<a href="#"><u>Max5Dec2</u></a>
2.9.4		<a href="#"><u>MltpDpst</u></a>	m_dep - multiplier of deposit	[0..1]	<a href="#"><u>Max3Dec2</u></a>
2.9.5		<a href="#"><u>LqPrd</u></a>	LP - liquidation period	[0..1]	<a href="#"><u>Max2Int</u></a>
2.9.6		<a href="#"><u>PrmFnTp</u></a>	Parameters of derivatives type in the class	[0..n]	<a href="#"><u>PrmFnDetails</u></a>
2.9.6.1		<a href="#"><u>FnTp</u></a>	p - derivatives type	[1..1]	<a href="#"><u>Max5Text</u></a>
2.9.6.2		<a href="#"><u>NmbExp</u></a>	x - number of expiry dates in the higher liquidity interval	[0..1]	<a href="#"><u>Max5Int</u></a>
2.9.6.3		<a href="#"><u>NmbExpRII</u></a>	x_roll-number of expiry dates in the higher liquidity interval in roll_p before the expiry of the nearest series	[0..1]	<a href="#"><u>Max5Int</u></a>
2.9.6.4		<a href="#"><u>NmbExpRIIP</u></a>	roll_p - number of days of application of x_roll in the higher liquidity interval	[0..1]	<a href="#"><u>Max5Int</u></a>
2.9.6.5		<a href="#"><u>MnssFrm</u></a>	am - moneyness interval parameter	[0..1]	<a href="#"><u>Max16Dec2</u></a>

2.9.6.6		<u><a href="#">MnsssTo</a></u>	bm - moneyness interval parameter	[0..1]	<u><a href="#">Max16Dec2</a></u>
2.9.6.7		<u><a href="#">MnsssBAFrm</a></u>	a_bas - moneyness interval parameter to calculate the bid-ask spread cost of options	[0..1]	<u><a href="#">Max16Dec2</a></u>
2.9.6.8		<u><a href="#">MnsssBATO</a></u>	b_bas - moneyness interval parameter to calculate the bid-ask spread cost of options	[0..1]	<u><a href="#">Max16Dec2</a></u>
2.9.6.9		<u><a href="#">PrmNmbExpPrd</a></u>	Parameters of derivatives type, expiration period	[0..n]	<u><a href="#">PrmExpPrdDetails</a></u>
2.9.6.9.1		<u><a href="#">NmbExpPrd</a></u>	s - number of expiration period	[1..1]	<u><a href="#">Max2Text</a></u>
2.9.6.9.2		<u><a href="#">Sprd</a></u>	SP - spread to calculate the bid-ask cost of derivatives instruments	[0..1]	<u><a href="#">Max17Dec6</a></u>
2.9.6.9.3		<u><a href="#">PrmMnsssIntrvl</a></u>	Parameters of derivatives type, expiration period, moneyness interval	[0..n]	<u><a href="#">PrmMnsssIntrvlDetails</a></u>
2.9.6.9.3.1		<u><a href="#">MnsssIntrvl</a></u>	hl - moneyness interval in relation to turnover	[1..1]	<u><a href="#">Max5Text</a></u>
2.9.6.9.3.2		<u><a href="#">AvrDVImDrvt</a></u>	DEDAV - average daily turnover volume	[0..1]	<u><a href="#">Max14Dec2</a></u>
2.9.6.9.3.3		<u><a href="#">MnAvrDVImDrvt</a></u>	m_VOL - minimum turnover volume	[1..1]	<u><a href="#">Max14Dec2</a></u>
2.9.6.9.4		<u><a href="#">PrmMnsssIntrvlBA</a></u>	Parameters of derivatives type, expiration period, moneyness interval to calculate the bid-ask spread	[0..n]	<u><a href="#">PrmMnsssIntrvlBADetails</a></u>
2.9.6.9.4.1		<u><a href="#">MnsssIntrvlBA</a></u>	h - moneyness interval to	[1..1]	<u><a href="#">Max5Text</a></u>

			calculate the bid-ask spread cost		
2.9.6.9.4.2		<u>Sprd</u>	SP - spread to calculate the bid-ask cost of derivatives instruments	[1..1]	<u>Max17Dec6</u>
2.9.7		<u>DrvtInsInf</u>	Derivative instruments	[0..n]	<u>DrvtvInfDetails</u>
2.9.7.1		<u>ISIN</u>	ISIN identifier	[1..1]	<u>ISINIdentifier</u>
2.9.7.2		<u>FnTp</u>	p - derivatives type	[1..1]	<u>Max5Text</u>
2.9.7.3		<u>NmbExpPrd</u>	s - number of expiration period	[0..1]	<u>Max2Text</u>
2.9.7.4		<u>MnssIntrvIBA</u>	h - moneyness interval to calculate the bid-ask spread cost	[0..1]	<u>Max5Text</u>
2.9.7.5		<u>MnssIntrvl</u>	hl - moneyness interval in relation to turnover	[0..1]	<u>Max5Text</u>
2.9.7.6		<u>Strk</u>	Option strike price	[0..1]	<u>Max14Dec4</u>
2.9.7.7		<u>Mltp</u>	m - multiplier	[0..1]	<u>Max14Dec4</u>
2.9.7.8		<u>Dlt</u>	d - Delta	[0..1]	<u>Max17Dec6</u>
2.9.7.9		<u>DltSgn</u>	zd - delta sign	[0..1]	<u>Max1Text</u>
2.9.7.10		<u>RfrncQt</u>	c – instrument reference quote	[0..1]	<u>Max16Dec4</u>
3		<u>XchgRate</u>	Foreign exchange rates	[0..n]	<u>ForeignExchangeRate</u>
3.1		<u>CcyFrm</u>	Currency from	[1..1]	<u>CurrencyCode</u>
3.2		<u>CcyTo</u>	Currency to	[1..1]	<u>CurrencyCode</u>
3.3		<u>Rate</u>	Rate	[1..1]	<u>Max17Dec6</u>

### Message component elements:

<b>KDPWDocument- KDPW system message (element)</b>	
<b>Description</b>	KDPW system message

Type	<a href="#">KDPWDocument</a>
Source	<xs:element name="KDPWDocument" type="KDPWDocument" />
<b>AddOnParameterDetails- Parameter details (complex type)</b>	
Description	Parameter details
Component elements	<a href="#">NmbDCsh</a> <a href="#">NmbDDrvt</a> <a href="#">SprdWdth</a> {0,1} <a href="#">PrcAvrDTrnCsh</a> {0,1} <a href="#">PrcAvrDTrnDrvt</a> {0,1} <a href="#">MltpDpst</a> {0,1} <a href="#">DcrsPrmWWR</a> {0,unbounded} <a href="#">ClsCsh</a> {0,unbounded} <a href="#">ClsDrvt</a> {0,unbounded}
Source	<pre>&lt;xs:complexType name="AddOnParameterDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="NmbDCsh" type="Max5Int" /&gt;     &lt;xs:element name="NmbDDrvt" type="Max5Int" /&gt;     &lt;xs:element name="SprdWdth" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="PrcAvrDTrnCsh" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="PrcAvrDTrnDrvt" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MltpDpst" type="Max3Dec2" minOccurs="0" /&gt;     &lt;xs:element name="DcrsPrmWWR" type="DcrsPrmWWRDetails" minOccurs="0" maxOccurs="unbounded" /&gt;     &lt;xs:element name="ClsCsh" type="ClsCashDetails" minOccurs="0" maxOccurs="unbounded" /&gt;     &lt;xs:element name="ClsDrvt" type="ClsDeriDetails" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>AddOnParameterDetails/NmbDCsh- t_dedav_c - number of trading session days to calculate the average daily turnover value for the cash market (element)</b>	
Description	t_dedav_c - number of trading session days to calculate the average daily turnover value for the cash market
Type	<a href="#">Max5Int</a>
Source	<xs:element name="NmbDCsh" type="Max5Int" />
<b>AddOnParameterDetails/NmbDDrvt- t_dedav_d - number of trading session days to calculate the average daily turnover value for the derivatives market (element)</b>	
Description	t_dedav_d - number of trading session days to calculate the average daily turnover value for the derivatives market
Type	<a href="#">Max5Int</a>
Source	<xs:element name="NmbDDrvt" type="Max5Int" />
<b>AddOnParameterDetails/SprdWdth- SW - spread width (in %) (element)</b>	
Description	SW - spread width (in %)

Type	<a href="#">Max5Dec2</a>
Source	<xs:element name="SprdWdth" type="Max5Dec2" minOccurs="0" />
<b>AddOnParameterDetails/PrcAvrDTrnCsh- q - percentage of the average daily turnover value for the cash market (element)</b>	
Description	q - percentage of the average daily turnover value for the cash market
Type	<a href="#">Max5Dec2</a>
Source	<xs:element name="PrcAvrDTrnCsh" type="Max5Dec2" minOccurs="0" />
<b>AddOnParameterDetails/PrcAvrDTrnDrvt- w - percentage of the average daily turnover value for the derivatives market (element)</b>	
Description	w - percentage of the average daily turnover value for the derivatives market
Type	<a href="#">Max5Dec2</a>
Source	<xs:element name="PrcAvrDTrnDrvt" type="Max5Dec2" minOccurs="0" />
<b>AddOnParameterDetails/MltpDpst- m_dep - multiplier of deposit (element)</b>	
Description	m_dep - multiplier of deposit
Type	<a href="#">Max3Dec2</a>
Source	<xs:element name="MltpDpst" type="Max3Dec2" minOccurs="0" />
<b>AddOnParameterDetails/DcrsPrmWWR- Price decrease limitation parameters for WWR margins(element)</b>	
Description	Price decrease limitation parameters for WWR margins
Type	<a href="#">DcrsPrmWWRDetails</a>
Source	<xs:element name="DcrsPrmWWR" type="DcrsPrmWWRDetails" minOccurs="0" maxOccurs="unbounded" />
<b>AddOnParameterDetails/ClsCsh- Classes for the cash market (element)</b>	
Description	Classes for the cash market
Type	<a href="#">ClsCashDetails</a>
Source	<xs:element name="ClsCsh" type="ClsCashDetails" minOccurs="0" maxOccurs="unbounded" />
<b>AddOnParameterDetails/ClsDrvt- Classes for the derivatives market (element)</b>	
Description	Classes for the derivatives market
Type	<a href="#">ClsDeriDetails</a>
Source	<xs:element name="ClsDrvt" type="ClsDeriDetails" minOccurs="0" maxOccurs="unbounded" />
<b>Amount- Amount (simple type)</b>	
Description	Amount
Type	Derivative of type: xs:decimal

<b>Format</b>	Min. value=0 Max. value=1000000000000 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:maxExclusive value="1000000000000" /&gt;     &lt;xs:fractionDigits value="2" /&gt;     &lt;xs:totalDigits value="14" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>

**ClsCashDetails- Classes for the cash market (complex type)**

<b>Description</b>	Classes for the cash market
<b>Component elements</b>	<p><u>ClsId</u>  <u>SprdWdth</u>{0,1}  <u>PrcAvrDTrnCsh</u>{0,1}  <u>MltpDpst</u>{0,1}  <u>LqPrd</u>{0,1}  <u>MktRsk</u>{0,1}  <u>SpcRsk</u>{0,1}  <u>Sprd</u>{0,1}  <u>CshInsInf</u>{0,unbounded}</p>
<b>Source</b>	<pre>&lt;xs:complexType name="ClsCashDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="ClsId" type="Max6Text" /&gt;     &lt;xs:element name="SprdWdth" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="PrcAvrDTrnCsh" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MltpDpst" type="Max3Dec2" minOccurs="0" /&gt;     &lt;xs:element name="LqPrd" type="Max2Int" minOccurs="0" /&gt;     &lt;xs:element name="MktRsk" type="Max7Dec3" minOccurs="0" /&gt;     &lt;xs:element name="SpcRsk" type="Max7Dec3" minOccurs="0" /&gt;     &lt;xs:element name="Sprd" type="Max17Dec6" minOccurs="0" /&gt;     &lt;xs:element name="CshInsInf" type="SecClsInfDetails" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>

**ClsCashDetails/ClsId- cc - class code (element)**

<b>Description</b>	cc - class code
<b>Type</b>	<u>Max6Text</u>
<b>Source</b>	<pre>&lt;xs:element name="ClsId" type="Max6Text" /&gt;</pre>

**ClsCashDetails/SprdWdth- SW - spread width (in %) (element)**

<b>Description</b>	SW - spread width (in %)
<b>Type</b>	<u>Max5Dec2</u>



<b>Source</b>	<xs:element name="SprdWdth" type="Max5Dec2" minOccurs="0" />
<b>ClsCashDetails/PrcAvrDTrnCsh- q - percentage of the average daily turnover value for the cash market (element)</b>	
<b>Description</b>	q - percentage of the average daily turnover value for the cash market
<b>Type</b>	<a href="#">Max5Dec2</a>
<b>Source</b>	<xs:element name="PrcAvrDTrnCsh" type="Max5Dec2" minOccurs="0" />
<b>ClsCashDetails/MltpDpst- m_dep - multiplier of deposit (element)</b>	
<b>Description</b>	m_dep - multiplier of deposit
<b>Type</b>	<a href="#">Max3Dec2</a>
<b>Source</b>	<xs:element name="MltpDpst" type="Max3Dec2" minOccurs="0" />
<b>ClsCashDetails/LqPrd- LP - liquidation period (element)</b>	
<b>Description</b>	LP - liquidation period
<b>Type</b>	<a href="#">Max2Int</a>
<b>Source</b>	<xs:element name="LqPrd" type="Max2Int" minOccurs="0" />
<b>ClsCashDetails/MktRsk- y - market risk parameter (element)</b>	
<b>Description</b>	y - market risk parameter
<b>Type</b>	<a href="#">Max7Dec3</a>
<b>Source</b>	<xs:element name="MktRsk" type="Max7Dec3" minOccurs="0" />
<b>ClsCashDetails/SpcRsk- x - specific risk parameter (element)</b>	
<b>Description</b>	x - specific risk parameter
<b>Type</b>	<a href="#">Max7Dec3</a>
<b>Source</b>	<xs:element name="SpcRsk" type="Max7Dec3" minOccurs="0" />
<b>ClsCashDetails/Sprd- S - spread to calculate the bid-ask cost of cash instruments (element)</b>	
<b>Description</b>	S - spread to calculate the bid-ask cost of cash instruments
<b>Type</b>	<a href="#">Max17Dec6</a>
<b>Source</b>	<xs:element name="Sprd" type="Max17Dec6" minOccurs="0" />
<b>ClsCashDetails/CshInsInf- Cash instruments (element)</b>	
<b>Description</b>	Cash instruments
<b>Type</b>	<a href="#">SecClsInfDetails</a>
<b>Source</b>	<xs:element name="CshInsInf" type="SecClsInfDetails" minOccurs="0" maxOccurs="unbounded" />
<b>ClsDeriDetails- Classes for the derivatives market (complex type)</b>	
<b>Description</b>	Classes for the derivatives market
<b>Component elements</b>	<a href="#">ClsId</a> <a href="#">SprdWdth</a> {0,1}

	<u>PrcAvrDTrnDrvt</u> {0,1} <u>MltpDpst</u> {0,1} <u>LqPrd</u> {0,1} <u>PrmFnTp</u> {0,unbounded} <u>DrvtInsInf</u> {0,unbounded}
Source	<pre>&lt;xs:complexType name="ClsDeriDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="ClsId" type="Max6Text" /&gt;     &lt;xs:element name="SprdWdth" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="PrcAvrDTrnDrvt" type="Max5Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MltpDpst" type="Max3Dec2" minOccurs="0" /&gt;     &lt;xs:element name="LqPrd" type="Max2Int" minOccurs="0" /&gt;     &lt;xs:element name="PrmFnTp" type="PrmFnDetails" minOccurs="0" maxOccurs="unbounded" /&gt;     &lt;xs:element name="DrvtInsInf" type="DrvtvInfDetails" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>ClsDeriDetails/ClsId- cc - class code (element)</b>	
Description	cc - class code
Type	<u>Max6Text</u>
Source	<pre>&lt;xs:element name="ClsId" type="Max6Text" /&gt;</pre>
<b>ClsDeriDetails/SprdWdth- SW - spread width (in %) (element)</b>	
Description	SW - spread width (in %)
Type	<u>Max5Dec2</u>
Source	<pre>&lt;xs:element name="SprdWdth" type="Max5Dec2" minOccurs="0" /&gt;</pre>
<b>ClsDeriDetails/PrcAvrDTrnDrvt- w - percentage of the average daily turnover value for the derivatives market (element)</b>	
Description	w - percentage of the average daily turnover value for the derivatives market
Type	<u>Max5Dec2</u>
Source	<pre>&lt;xs:element name="PrcAvrDTrnDrvt" type="Max5Dec2" minOccurs="0" /&gt;</pre>
<b>ClsDeriDetails/MltpDpst- m_dep - multiplier of deposit (element)</b>	
Description	m_dep - multiplier of deposit
Type	<u>Max3Dec2</u>
Source	<pre>&lt;xs:element name="MltpDpst" type="Max3Dec2" minOccurs="0" /&gt;</pre>
<b>ClsDeriDetails/LqPrd- LP - liquidation period (element)</b>	
Description	LP - liquidation period
Type	<u>Max2Int</u>
Source	<pre>&lt;xs:element name="LqPrd" type="Max2Int" minOccurs="0" /&gt;</pre>
<b>ClsDeriDetails/PrmFnTp- Parameters of derivatives type in the class (element)</b>	

<b>Description</b>	Parameters of derivatives type in the class
<b>Type</b>	<a href="#">PrmFnDetails</a>
<b>Source</b>	<code>&lt;xs:element name="PrmFnTp" type="PrmFnDetails" minOccurs="0" maxOccurs="unbounded" /&gt;</code>
<b>ClsDeriDetails/DrvtInsInf- Derivative instruments (element)</b>	
<b>Description</b>	Derivative instruments
<b>Type</b>	<a href="#">DrvtvInfDetails</a>
<b>Source</b>	<code>&lt;xs:element name="DrvtInsInf" type="DrvtvInfDetails" minOccurs="0" maxOccurs="unbounded" /&gt;</code>
<b>CurrencyCode- Currency code (simple type)</b>	
<b>Description</b>	Currency code
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	<code>xs:pattern=[A-Z]{3,3}</code>
<b>Source</b>	<code>&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;</code>
<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>	<code>&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;</code>
<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>DcrsPrmWWRDetails- Price decrease limitation parameters for WWR margins(complex type)</b>	

<b>Description</b>	Price decrease limitation parameters for WWR margins
<b>Component elements</b>	<a href="#">UndrFnTp</a> <a href="#">DcrsPrm</a>
<b>Source</b>	<pre>&lt;xs:complexType name="DcrsPrmWWRDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="UndrFnTp" type="Max5Text" /&gt;     &lt;xs:element name="DcrsPrm" type="Max5Dec2" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>DcrsPrmWWRDetails/UndrFnTp- Underlying instrument type (element)</b>	
<b>Description</b>	Underlying instrument type
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<pre>&lt;xs:element name="UndrFnTp" type="Max5Text" /&gt;</pre>
<b>DcrsPrmWWRDetails/DcrsPrm- h - instrument price decrease limitation parameter (element)</b>	
<b>Description</b>	h - instrument price decrease limitation parameter
<b>Type</b>	<a href="#">Max5Dec2</a>
<b>Source</b>	<pre>&lt;xs:element name="DcrsPrm" type="Max5Dec2" /&gt;</pre>
<b>DrvtvInfDetails- Derivative instruments (complex type)</b>	
<b>Description</b>	Derivative instruments
<b>Component elements</b>	<a href="#">ISIN</a> <a href="#">FnTp</a> <a href="#">NmbExpPrd</a> {0,1} <a href="#">MnssIntrvlBA</a> {0,1} <a href="#">MnssIntrvl</a> {0,1} <a href="#">Strk</a> {0,1} <a href="#">Mltp</a> {0,1} <a href="#">Dlt</a> {0,1} <a href="#">DltSgn</a> {0,1} <a href="#">RfrncQt</a> {0,1}
<b>Source</b>	<pre>&lt;xs:complexType name="DrvtvInfDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="ISIN" type="ISINIdentifier" /&gt;     &lt;xs:element name="FnTp" type="Max5Text" /&gt;     &lt;xs:element name="NmbExpPrd" type="Max2Text" minOccurs="0" /&gt;     &lt;xs:element name="MnssIntrvlBA" type="Max5Text" minOccurs="0" /&gt;     &lt;xs:element name="MnssIntrvl" type="Max5Text" minOccurs="0" /&gt;     &lt;xs:element name="Strk" type="Max14Dec4" minOccurs="0" /&gt;     &lt;xs:element name="Mltp" type="Max14Dec4" minOccurs="0" /&gt;     &lt;xs:element name="Dlt" type="Max17Dec6" minOccurs="0" /&gt;     &lt;xs:element name="DltSgn" type="Max1Text" minOccurs="0" /&gt;     &lt;xs:element name="RfrncQt" type="Max16Dec4" minOccurs="0" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>DrvtvInfDetails/ISIN- ISIN identifier (element)</b>	

<b>Description</b>	ISIN identifier of the financial instrument
<b>Type</b>	<a href="#">ISINIdentifier</a>
<b>Source</b>	<xs:element name="ISIN" type="ISINIdentifier" />
<b>DrvtvInfDetails/FnTp- p - derivatives type (element)</b>	
<b>Description</b>	p - derivatives type
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<xs:element name="FnTp" type="Max5Text" />
<b>DrvtvInfDetails/NmbExpPrd- s - number of expiration period (element)</b>	
<b>Description</b>	s - number of expiration period
<b>Type</b>	<a href="#">Max2Text</a>
<b>Source</b>	<xs:element name="NmbExpPrd" type="Max2Text" minOccurs="0" />
<b>DrvtvInfDetails/MnssIntrvlBA- h - moneyness interval to calculate the bid-ask spread cost (element)</b>	
<b>Description</b>	h - moneyness interval to calculate the bid-ask spread cost
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<xs:element name="MnssIntrvlBA" type="Max5Text" minOccurs="0" />
<b>DrvtvInfDetails/MnssIntrvl- hl - moneyness interval in relation to turnover (element)</b>	
<b>Description</b>	hl - moneyness interval in relation to turnover
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<xs:element name="MnssIntrvl" type="Max5Text" minOccurs="0" />
<b>DrvtvInfDetails/Strk- Option strike price (element)</b>	
<b>Description</b>	Option strike price
<b>Type</b>	<a href="#">Max14Dec4</a>
<b>Source</b>	<xs:element name="Strk" type="Max14Dec4" minOccurs="0" />
<b>DrvtvInfDetails/Mltp- m - multiplier (element)</b>	
<b>Description</b>	m - multiplier
<b>Type</b>	<a href="#">Max14Dec4</a>
<b>Source</b>	<xs:element name="Mltp" type="Max14Dec4" minOccurs="0" />
<b>DrvtvInfDetails/Dlt- d - Delta (element)</b>	
<b>Description</b>	d - Delta
<b>Type</b>	<a href="#">Max17Dec6</a>
<b>Source</b>	<xs:element name="Dlt" type="Max17Dec6" minOccurs="0" />
<b>DrvtvInfDetails/DltSgn- zd - delta sign (element)</b>	
<b>Description</b>	zd - delta sign
<b>Type</b>	<a href="#">Max1Text</a>

<b>Source</b>	<code>&lt;xs:element name="DltSgn" type="Max1Text" minOccurs="0" /&gt;</code>				
<b>DrvtvInfDetails/RfrncQt- c – instrument reference quote (element)</b>					
<b>Description</b>	c – instrument reference quote				
<b>Type</b>	<a href="#">Max16Dec4</a>				
<b>Source</b>	<code>&lt;xs:element name="RfrncQt" type="Max16Dec4" minOccurs="0" /&gt;</code>				
<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>	<table border="1"> <thead> <tr> <th>Code</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>NEWM</td> <td>New message</td> </tr> </tbody> </table>	Code	Description	NEWM	New message
Code	Description				
NEWM	New message				
<b>Source</b>	<pre> &lt;xs:simpleType name="FunctionOfMessage" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:enumeration value="NEWM" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>				
<b>ForeignExchangeRate- Foreign exchange rate (complex type)</b>					
<b>Description</b>	Foreign exchange rate				
<b>Component elements</b>	<a href="#">CcyFrm</a> <a href="#">CcyTo</a> <a href="#">Rate</a>				
<b>Source</b>	<pre> &lt;xs:complexType name="ForeignExchangeRate" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="CcyFrm" type="CurrencyCode" /&gt;     &lt;xs:element name="CcyTo" type="CurrencyCode" /&gt;     &lt;xs:element name="Rate" type="Max17Dec6" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>				
<b>ForeignExchangeRate/CcyFrm- Currency from (element)</b>					
<b>Description</b>	Currency from				
<b>Type</b>	<a href="#">CurrencyCode</a>				
<b>Source</b>	<code>&lt;xs:element name="CcyFrm" type="CurrencyCode" /&gt;</code>				
<b>ForeignExchangeRate/CcyTo- Currency to (element)</b>					
<b>Description</b>	Currency to				
<b>Type</b>	<a href="#">CurrencyCode</a>				
<b>Source</b>	<code>&lt;xs:element name="CcyTo" type="CurrencyCode" /&gt;</code>				
<b>ForeignExchangeRate/Rate- Rate (element)</b>					
<b>Description</b>	Rate				
<b>Type</b>	<a href="#">Max17Dec6</a>				
<b>Source</b>	<code>&lt;xs:element name="Rate" type="Max17Dec6" /&gt;</code>				

<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> <a href="#">EligDt</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" /&gt;     &lt;xs:element name="EligDt" type="ISODate" /&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>	<pre>&lt;xs:element name="SndrMsgRef" type="Max16Text" /&gt;</pre>
<b>GeneralInformation/FuncOfMsg- Function of message (element)</b>	
<b>Description</b>	Function of message
<b>Type</b>	<a href="#">FunctionOfMessage</a>
<b>Source</b>	<pre>&lt;xs:element name="FuncOfMsg" type="FunctionOfMessage" /&gt;</pre>
<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>	<pre>&lt;xs:element name="CreDtTm" type="DateAndDateTimeChoice" /&gt;</pre>
<b>GeneralInformation/EligDt- Eligibility date (element)</b>	
<b>Description</b>	Eligibility date
<b>Type</b>	<a href="#">ISODate</a>
<b>Source</b>	<pre>&lt;xs:element name="EligDt" type="ISODate" /&gt;</pre>
<b>ISINIdentifier- ISIN identifier (simple type)</b>	
<b>Description</b>	ISIN identifier of the financial instrument
<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>

	<pre>&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>	<table border="1"> <thead> <tr> <th>Name</th> <th>Description</th> <th>Type</th> </tr> </thead> <tbody> <tr> <td>Sndr</td> <td>Sender</td> <td><a href="#">KDPWMemberIdentifier</a></td> </tr> <tr> <td>Rcvr</td> <td>Receiver</td> <td><a href="#">KDPWMemberIdentifier</a></td> </tr> </tbody> </table>	Name	Description	Type	Sndr	Sender	<a href="#">KDPWMemberIdentifier</a>	Rcvr	Receiver	<a href="#">KDPWMemberIdentifier</a>
Name	Description	Type								
Sndr	Sender	<a href="#">KDPWMemberIdentifier</a>								
Rcvr	Receiver	<a href="#">KDPWMemberIdentifier</a>								
<b>Component elements</b>	<a href="#">colr.adn.001.01</a> {1,unbounded}									
<b>Source</b>	<pre>&lt;xs:complexType name="KDPWDocument" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="colr.adn.001.01" type="colr.adn.001.01" 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/colr.adn.001.01- Add-on calculation parameters (element)</b>										
<b>Description</b>	Add-on calculation parameters									
<b>Type</b>	<a href="#">colr.adn.001.01</a>									
<b>Source</b>	<pre>&lt;xs:element name="colr.adn.001.01" type="colr.adn.001.01" maxOccurs="unbounded" /&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>Max2Int- Numeral (simple type)</b>	
<b>Description</b>	Integer, max. length 2 characters
<b>Type</b>	Derivative of type: xs:integer
<b>Format</b>	Number of characters=2 Min. value=0
<b>Source</b>	<pre>&lt;xs:simpleType name="Max2Int" &gt;   &lt;xs:restriction base="xs:integer" &gt;     &lt;xs:totalDigits value="2" /&gt;     &lt;xs:minInclusive value="0" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max5Int- Numeral (simple type)</b>	
<b>Description</b>	Integer, max. length 5 characters
<b>Type</b>	Derivative of type: xs:integer
<b>Format</b>	Number of characters=5 Min. value=0
<b>Source</b>	<pre>&lt;xs:simpleType name="Max5Int" &gt;   &lt;xs:restriction base="xs:integer" &gt;     &lt;xs:totalDigits value="5" /&gt;     &lt;xs:minInclusive value="0" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max3Dec2- Numeral 3,2 (simple type)</b>	
<b>Description</b>	Numeral 3,2
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=2 Number of characters=3
<b>Source</b>	<pre>&lt;xs:simpleType name="Max3Dec2" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="2" /&gt;     &lt;xs:totalDigits value="3" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>

<b>Max5Dec2- Numeral 5,2 (simple type)</b>	
<b>Description</b>	Numeral 5,2
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=2 Number of characters=5
<b>Source</b>	<pre>&lt;xs:simpleType name="Max5Dec2" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="2" /&gt;     &lt;xs:totalDigits value="5" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max7Dec3- Numeral 7,3 (simple type)</b>	
<b>Description</b>	Numeral 7,3
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=3 Number of characters=7
<b>Source</b>	<pre>&lt;xs:simpleType name="Max7Dec3" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="3" /&gt;     &lt;xs:totalDigits value="7" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max14Dec2- Numeral 14,2 (simple type)</b>	
<b>Description</b>	Numeral 14,2
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=2 Number of characters=14
<b>Source</b>	<pre>&lt;xs:simpleType name="Max14Dec2" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="2" /&gt;     &lt;xs:totalDigits value="14" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>
<b>Max14Dec4- Numeral 14,4 (simple type)</b>	
<b>Description</b>	Numeral 14,4
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=4 Number of characters=14
<b>Source</b>	<pre>&lt;xs:simpleType name="Max14Dec4" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="4" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt;</pre>

	<pre> &lt;xs:totalDigits value="14" /&gt; &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>Max16Dec2- Numeral 16,2 (simple type)</b>	
<b>Description</b>	Numeral 16,2
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=2 Number of characters=16
<b>Source</b>	<pre> &lt;xs:simpleType name="Max16Dec2" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="2" /&gt;     &lt;xs:totalDigits value="16" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>Max16Dec4- Numeral 16,4 (simple type)</b>	
<b>Description</b>	Numeral 16,4
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=4 Number of characters=16
<b>Source</b>	<pre> &lt;xs:simpleType name="Max16Dec4" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="4" /&gt;     &lt;xs:totalDigits value="16" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>Max17Dec6- Numeral 17,6 (simple type)</b>	
<b>Description</b>	Numeral 17,6
<b>Type</b>	Derivative of type: xs:decimal
<b>Format</b>	Number of decimal places=6 Number of characters=17
<b>Source</b>	<pre> &lt;xs:simpleType name="Max17Dec6" &gt;   &lt;xs:restriction base="xs:decimal" &gt;     &lt;xs:fractionDigits value="6" /&gt;     &lt;xs:totalDigits value="17" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>Max1Text- Text (simple type)</b>	
<b>Description</b>	Text, length 1 character
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=1

<b>Source</b>	<pre> &lt;xs:simpleType name="Max1Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="1" /&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>Max5Text- Text (simple type)</b>	
<b>Description</b>	Text, max. length 5 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=5
<b>Source</b>	<pre> &lt;xs:simpleType name="Max5Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="5" /&gt;   &lt;/xs:restriction&gt; &lt;/xs:simpleType&gt; </pre>
<b>Max6Text- Text (simple type)</b>	
<b>Description</b>	Text, max. length 6 characters
<b>Type</b>	Derivative of type: xs:string
<b>Format</b>	Min. length=1 Max. length=6
<b>Source</b>	<pre> &lt;xs:simpleType name="Max6Text" &gt;   &lt;xs:restriction base="xs:string" &gt;     &lt;xs:whiteSpace value="collapse" /&gt;     &lt;xs:minLength value="1" /&gt;     &lt;xs:maxLength value="6" /&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>PrmFnDetails- Parameters of derivatives type in the class (complex type)</b>	
<b>Description</b>	Parameters of derivatives type in the class
<b>Component elements</b>	<p><a href="#">FnTp</a>  <a href="#">NmbExp</a>{0,1}  <a href="#">NmbExpRII</a>{0,1}  <a href="#">NmbExpRIIP</a>{0,1}  <a href="#">MnssFrm</a>{0,1}  <a href="#">MnssTo</a>{0,1}  <a href="#">MnssBAFrm</a>{0,1}  <a href="#">MnssBATO</a>{0,1}  <a href="#">PrmNmbExpPrd</a>{0,unbounded}</p>
<b>Source</b>	<pre>&lt;xs:complexType name="PrmFnDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="FnTp" type="Max5Text" /&gt;     &lt;xs:element name="NmbExp" type="Max5Int" minOccurs="0" /&gt;     &lt;xs:element name="NmbExpRII" type="Max5Int" minOccurs="0" /&gt;     &lt;xs:element name="NmbExpRIIP" type="Max5Int" minOccurs="0" /&gt;     &lt;xs:element name="MnssFrm" type="Max16Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MnssTo" type="Max16Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MnssBAFrm" type="Max16Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MnssBATO" type="Max16Dec2" minOccurs="0" /&gt;     &lt;xs:element name="PrmNmbExpPrd" type="PrmExpPrdDetails" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>

<b>PrmFnDetails/FnTp- p - derivatives type (element)</b>	
<b>Description</b>	p - derivatives type
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<pre>&lt;xs:element name="FnTp" type="Max5Text" /&gt;</pre>

<b>PrmFnDetails/NmbExp- x - number of expiry dates in the higher liquidity interval (element)</b>	
<b>Description</b>	x - number of expiry dates in the higher liquidity interval
<b>Type</b>	<a href="#">Max5Int</a>

<b>Source</b>	<xs:element name="NmbExp" type="Max5Int" minOccurs="0" />
<b>PrmFnDetails/NmbExpRll- x_roll-number of expiry dates in the higher liquidity interval in roll_p before the expiry of the nearest series (element)</b>	
<b>Description</b>	x_roll - number of expiry dates in the higher liquidity interval in roll_p before the expiry of the nearest series
<b>Type</b>	<a href="#">Max5Int</a>
<b>Source</b>	<xs:element name="NmbExpRll" type="Max5Int" minOccurs="0" />
<b>PrmFnDetails/NmbExpRlIP- roll_p - number of days of application of x_roll in the higher liquidity interval (element)</b>	
<b>Description</b>	roll_p - number of days of application of x_roll in the higher liquidity interval
<b>Type</b>	<a href="#">Max5Int</a>
<b>Source</b>	<xs:element name="NmbExpRlIP" type="Max5Int" minOccurs="0" />
<b>PrmFnDetails/MnssFrm- am - moneyness interval parameter (element)</b>	
<b>Description</b>	am - moneyness interval parameter
<b>Type</b>	<a href="#">Max16Dec2</a>
<b>Source</b>	<xs:element name="MnssFrm" type="Max16Dec2" minOccurs="0" />
<b>PrmFnDetails/MnssTo- bm - moneyness interval parameter (element)</b>	
<b>Description</b>	bm - moneyness interval parameter
<b>Type</b>	<a href="#">Max16Dec2</a>
<b>Source</b>	<xs:element name="MnssTo" type="Max16Dec2" minOccurs="0" />
<b>PrmFnDetails/MnssBAFrm- a_bas - moneyness interval parameter to calculate the bid-ask spread cost of options (element)</b>	
<b>Description</b>	a_bas - moneyness interval parameter to calculate the bid-ask spread cost of options
<b>Type</b>	<a href="#">Max16Dec2</a>
<b>Source</b>	<xs:element name="MnssBAFrm" type="Max16Dec2" minOccurs="0" />
<b>PrmFnDetails/MnssBATo- b_bas - moneyness interval parameter to calculate the bid-ask spread cost of options (element)</b>	
<b>Description</b>	b_bas - moneyness interval parameter to calculate the bid-ask spread cost of options
<b>Type</b>	<a href="#">Max16Dec2</a>
<b>Source</b>	<xs:element name="MnssBATo" type="Max16Dec2" minOccurs="0" />
<b>PrmFnDetails/PrmNmbExpPrd- Parameters of derivatives type, expiration period (element)</b>	
<b>Description</b>	Parameters of derivatives type, expiration period
<b>Type</b>	<a href="#">PrmExpPrdDetails</a>
<b>Source</b>	<xs:element name="PrmNmbExpPrd" type="PrmExpPrdDetails" minOccurs="0" maxOccurs="unbounded" />

<b>PrmExpPrdDetails- Parameters of derivatives type, expiration period (complex type)</b>	
<b>Description</b>	Parameters of derivatives type, expiration period
<b>Component elements</b>	<a href="#">NmbExpPrd</a> <a href="#">Sprd</a> {0,1} <a href="#">PrmMnssIntrvl</a> {0,unbounded} <a href="#">PrmMnssIntrvlBA</a> {0,unbounded}
<b>Source</b>	<pre>&lt;xs:complexType name="PrmExpPrdDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="NmbExpPrd" type="Max2Text" /&gt;     &lt;xs:element name="Sprd" type="Max17Dec6" minOccurs="0" /&gt;     &lt;xs:element name="PrmMnssIntrvl" type="PrmMnssIntrvlDetails" minOccurs="0" maxOccurs="unbounded" /&gt;     &lt;xs:element name="PrmMnssIntrvlBA" type="PrmMnssIntrvlBADetails" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>PrmExpPrdDetails/NmbExpPrd- s - number of expiration period (element)</b>	
<b>Description</b>	s - number of expiration period
<b>Type</b>	<a href="#">Max2Text</a>
<b>Source</b>	<pre>&lt;xs:element name="NmbExpPrd" type="Max2Text" /&gt;</pre>
<b>PrmExpPrdDetails/Sprd- SP - spread to calculate the bid-ask cost of derivatives instruments (element)</b>	
<b>Description</b>	SP - spread to calculate the bid-ask cost of derivatives instruments
<b>Type</b>	<a href="#">Max17Dec6</a>
<b>Source</b>	<pre>&lt;xs:element name="Sprd" type="Max17Dec6" minOccurs="0" /&gt;</pre>
<b>PrmExpPrdDetails/PrmMnssIntrvl- Parameters of derivatives type, expiration period, moneyness interval (element)</b>	
<b>Description</b>	Parameters of derivatives type, expiration period, moneyness interval
<b>Type</b>	<a href="#">PrmMnssIntrvlDetails</a>
<b>Source</b>	<pre>&lt;xs:element name="PrmMnssIntrvl" type="PrmMnssIntrvlDetails" minOccurs="0" maxOccurs="unbounded" /&gt;</pre>
<b>PrmExpPrdDetails/PrmMnssIntrvlBA- Parameters of derivatives type, expiration period, moneyness interval to calculate the bid-ask spread (element)</b>	
<b>Description</b>	Parameters of derivatives type, expiration period, moneyness interval to calculate the bid-ask spread
<b>Type</b>	<a href="#">PrmMnssIntrvlBADetails</a>
<b>Source</b>	<pre>&lt;xs:element name="PrmMnssIntrvlBA" type="PrmMnssIntrvlBADetails" minOccurs="0" maxOccurs="unbounded" /&gt;</pre>
<b>PrmMnssIntrvlDetails- Parameters of derivatives type, expiration period, moneyness interval (complex type)</b>	
<b>Description</b>	Parameters of derivatives type, expiration period, moneyness interval

<b>Component elements</b>	<a href="#">MnssIntrvl</a> <a href="#">AvrDVImDrvt</a> {0,1} <a href="#">MnAvrDVImDrvt</a>
<b>Source</b>	<pre>&lt;xs:complexType name="PrmMnssIntrvlDetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="MnssIntrvl" type="Max5Text" /&gt;     &lt;xs:element name="AvrDVImDrvt" type="Max14Dec2" minOccurs="0" /&gt;     &lt;xs:element name="MnAvrDVImDrvt" type="Max14Dec2" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>PrmMnssIntrvlDetails/MnssIntrvl- hl - moneyness interval in relation to turnover (element)</b>	
<b>Description</b>	hl - moneyness interval in relation to turnover
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<pre>&lt;xs:element name="MnssIntrvl" type="Max5Text" /&gt;</pre>
<b>PrmMnssIntrvlDetails/AvrDVImDrvt- DEDAV - average daily turnover volume (element)</b>	
<b>Description</b>	DEDAV - average daily turnover volume
<b>Type</b>	<a href="#">Max14Dec2</a>
<b>Source</b>	<pre>&lt;xs:element name="AvrDVImDrvt" type="Max14Dec2" minOccurs="0" /&gt;</pre>
<b>PrmMnssIntrvlDetails/MnAvrDVImDrvt- m_VOL - minimum turnover volume (element)</b>	
<b>Description</b>	m_VOL - minimum turnover volume
<b>Type</b>	<a href="#">Max14Dec2</a>
<b>Source</b>	<pre>&lt;xs:element name="MnAvrDVImDrvt" type="Max14Dec2" /&gt;</pre>
<b>PrmMnssIntrvlBADetails- Parameters of derivatives type, expiration period, moneyness interval to calculate the bid-ask spread (complex type)</b>	
<b>Description</b>	Parameters of derivatives type, expiration period, moneyness interval to calculate the bid-ask spread
<b>Component elements</b>	<a href="#">MnssIntrvlBA</a> <a href="#">Sprd</a>
<b>Source</b>	<pre>&lt;xs:complexType name="PrmMnssIntrvlBADetails" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="MnssIntrvlBA" type="Max5Text" /&gt;     &lt;xs:element name="Sprd" type="Max17Dec6" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt;</pre>
<b>PrmMnssIntrvlBADetails/MnssIntrvlBA- h - moneyness interval to calculate the bid-ask spread cost (element)</b>	
<b>Description</b>	h - moneyness interval to calculate the bid-ask spread cost
<b>Type</b>	<a href="#">Max5Text</a>
<b>Source</b>	<pre>&lt;xs:element name="MnssIntrvlBA" type="Max5Text" /&gt;</pre>
<b>PrmMnssIntrvlBADetails/Sprd- SP - spread to calculate the bid-ask cost of derivatives instruments (element)</b>	



<b>Description</b>	SP - spread to calculate the bid-ask cost of derivatives instruments
<b>Type</b>	<a href="#">Max17Dec6</a>
<b>Source</b>	<xs:element name="Sprd" type="Max17Dec6" />
<b>SecClsInfDetails- Cash instruments (complex type)</b>	
<b>Description</b>	Cash instruments
<b>Component elements</b>	<a href="#">ISIN</a> <a href="#">AvrDTrnCsh</a> <a href="#">MdfDrt</a> {0,1} <a href="#">RfrncPrc</a> {0,1}
<b>Source</b>	<xs:complexType name="SecClsInfDetails" > <xs:sequence > <xs:element name="ISIN" type="ISINIdentifier" /> <xs:element name="AvrDTrnCsh" type="Max14Dec2" /> <xs:element name="MdfDrt" type="Max17Dec6" minOccurs="0" /> <xs:element name="RfrncPrc" type="Max16Dec4" minOccurs="0" /> </xs:sequence> </xs:complexType>
<b>SecClsInfDetails/ISIN- ISIN identifier (element)</b>	
<b>Description</b>	ISIN identifier of the financial instrument
<b>Type</b>	<a href="#">ISINIdentifier</a>
<b>Source</b>	<xs:element name="ISIN" type="ISINIdentifier" />
<b>SecClsInfDetails/AvrDTrnCsh- OS - average daily turnover value (element)</b>	
<b>Description</b>	OS - average daily turnover value
<b>Type</b>	<a href="#">Max14Dec2</a>
<b>Source</b>	<xs:element name="AvrDTrnCsh" type="Max14Dec2" />
<b>SecClsInfDetails/MdfDrt- MD - modified duration (element)</b>	
<b>Description</b>	MD - modified duration
<b>Type</b>	<a href="#">Max17Dec6</a>
<b>Source</b>	<xs:element name="MdfDrt" type="Max17Dec6" minOccurs="0" />
<b>SecClsInfDetails/RfrncPrc- c - instrument reference price (element)</b>	
<b>Description</b>	c - instrument reference price
<b>Type</b>	<a href="#">Max16Dec4</a>
<b>Source</b>	<xs:element name="RfrncPrc" type="Max16Dec4" minOccurs="0" />
<b>colr.adn.001.01- Add-on calculation parameters (complex type)</b>	
<b>Description</b>	Add-on calculation parameters
<b>Component elements</b>	<a href="#">GnlInf</a> <a href="#">Prm</a> <a href="#">XchgRate</a> {0,unbounded}

<b>Source</b>	<pre> &lt;xs:complexType name="colr.adn.001.01" &gt;   &lt;xs:sequence &gt;     &lt;xs:element name="GnlInf" type="GeneralInformation" /&gt;     &lt;xs:element name="Prm" type="AddOnParameterDetails" /&gt;     &lt;xs:element name="XchgRate" type="ForeignExchangeRate" minOccurs="0" maxOccurs="unbounded" /&gt;   &lt;/xs:sequence&gt; &lt;/xs:complexType&gt; </pre>
<b>colr.adn.001.01/GnlInf- General information (element)</b>	
<b>Description</b>	General information
<b>Type</b>	<a href="#">GeneralInformation</a>
<b>Source</b>	<pre>&lt;xs:element name="GnlInf" type="GeneralInformation" /&gt;</pre>
<b>colr.adn.001.01/Prm- Parameter details (element)</b>	
<b>Description</b>	Parameter details
<b>Type</b>	<a href="#">AddOnParameterDetails</a>
<b>Source</b>	<pre>&lt;xs:element name="Prm" type="AddOnParameterDetails" /&gt;</pre>
<b>colr.adn.001.01/XchgRate- Foreign exchange rates (element)</b>	
<b>Description</b>	Foreign exchange rates
<b>Type</b>	<a href="#">ForeignExchangeRate</a>
<b>Source</b>	<pre>&lt;xs:element name="XchgRate" type="ForeignExchangeRate" minOccurs="0" maxOccurs="unbounded" /&gt;</pre>